

FastTrade API Application Protocol

Programmers Guide

3.1.51

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Please contact us by email for FT API Programming Support: ftapi@list-group.com

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Chapter 1

FastTrade API Application Protocol

1.1 History of changes

1.1.1 Version 3.1.51

New Enum:

FT_C_DIRTYCLEANPRICE

Class modified:

FT_C_BLOTTER: added the *BasketID* and *ComplianceText* fields

FT_C_CARE_ORDER_SPLIT: added the *OrderIDList* field

FT_C_CROSS_ORDER: added the *MarkUp* and *ComplianceText* fields

FT_C_OTC_FILL: added the *MarkUp* and *ComplianceText* fields

FT_C_ORDER: added the *BasketID*, *MarkUp* and *ComplianceText* fields

FT_C_ORDER_HISTORY: added the *BasketID*, *MarkUp* and *ComplianceText* fields

FT_C_QUERY_INFO_BD: added the *Verb*, *SettlementDate*, *Currency*, *Qty* and *ReferenceMIC* fields

FT_C_QUOTE: added the *MarkUp* and *ComplianceText* fields

FT_C_REQUEST_FOR_QUOTE: added the *MarkUp* and *ComplianceText* fields

FT_C_REQUEST_FOR_QUOTE_MLEG: added the *MarkUp* and *ComplianceText* fields

FT_C_RFQ_ORDER: added the *MarkUp* and *ComplianceText* fields

FT_C_RFQ_QUOTE: added the *MarkUp* and *ComplianceText* fields

FT_C_RFQ_REQ: added the *MarkUp* and *ComplianceText* fields

FT_C_SECURITY: added the *CommodityDerivatives*, *PrevDayOfficialPrice* and *DirtyCleanPrice* fields

1.2 History of changes

1.2.1 Version 3.1.50

New Enum:

FT_C_MODIFIED_QUOTE

Enum modified:

FT_C_RFCQ_ADDITIONAL_STATUS: added the 'Has Been Hit In Last Look' and 'Has Been Active And Hit in Last Look' values

New Subclass:

FT_C_RFQ_DEALER_QUOTE

Class modified:

FT_C_RFQ_QUOTE: added the *DealerQuote*, *ModifiedQuote*, *TXResult* and *LastDealerQuote* fields

1.2.2 Version 3.1.49

Enum modified:

FT_C_ORDER_ENTRY: added the 'LP Bid-only' value

New Enum:

FT_C_INTEREST_FEE_TYPE

FT_C_TIME_TO_MATURITY

New Class:

MM_CLIENT_PROFILE_DEFINITION_OLD

Class modified:

1.2 History of changes

FT_C_BLOTTER: added the *CounterpartLEI*, *PIPExecType* and *CancelledQty* fields

FT_C_CROSS_ORDER: added the *PIProposalID* and *InternalProperties* fields

FT_C_EXEC: added the *VWAP*, *MIC* and *PriceSeries* fields. The *PriceSeries* field has been added to the primary key

FT_C_EXEC_STAT: added the *MIC* and *PriceSeries* fields. The *PriceSeries* field has been added to the primary key

FT_C_FILL: added the *CounterpartLEI* and *OrderOriginatorLEI* fields

FT_C_ORDER: added the *InternalProperties* and *CancelledQty* fields

FT_C_ORDER_HISTORY: added the *InternalProperties* and *CancelledQty* fields

FT_C_OTC_FILL: added the *InternalProperties* field

FT_C_PRICE_EXEC: added the *VWAP* field

FT_C_QUOTE: added the *InternalProperties* field

FT_C_REQUEST_FOR_QUOTE: added the *InternalProperties* field

FT_C_RFQ_ORDER: added the *InternalProperties* field

FT_C_RFQ_QUOTE: added the *InternalProperties* field

FT_C_SECURITY: added the *BarrierPrice*, *LeverageFactor*, *InternalProperties*, *ProductName* and *InterestFeeType* fields

FT_C_SECURITY_LIST: added the *ProductName* field

FT_C_UNDERLYING: added the *MaturityDate* field

MM_CLIENT_PROF_DEF_EXP_HISTORY: added the *TTM* field. Added this field to the primary key

MM_CLIENT_PROFILE_DEFINITION: added the *TTM* field. Added this field to the primary key

MM_OPERATOR: added the *OrderViewProfileID*

1.2.3 Version 3.1.48_31

FT_C_FILL: The comments of the *MarketValue* and *UMid* fields have been modified

1.2.4 Version 3.1.48

New class and subclass:

FT_C_EXEC

FT_C_EXEC_STAT

FT_C_ORDER_BULK_SHORTSELL

FT_C_RFQ_REPO_RATE_INFO

FT_C_RFCQ_TRADING_LIST_SUMMARY

FT_C_RFQ_DEALER_RUN_INFO

MM_PERCENTAGE_DEFINITION

MM_PRICE_WARNING_EXT

New Enum:

FT_C_ACCEPTED_SIDE

FT_C_NO_LAST_LOOK

FT_C_PIP_EXEC_TYPE

FT_C_QUOTATION_TYPE

FT_C_SECURITIES_IN_LIST

MM_AUDIT_TYPE

Enum modified:

FT_C_RFCQ_PROVIDER_STATUS: the value 'Reject by Dealer' became 'Refused to quote' and the value 'Done' became 'Winner' **FT_C_TRADING_STATUS:** added the 'PIP' value

FT_C_TIMEINFORCE: added the 'Price Increment only' value

FT_C_ACTION: added the 'Mass Cancel' value

FT_C_BYPASS_FLAG: added the 'MetaMarket filter price' and 'MetaMarket one shot filter and price' values

Class modified:

FT_C_BLOTTER: added the *CrossID*, *InternalReference*, *IsPersistent* and *PIProposalID* fields

FT_C_CARE_ORDER_REQ: added the *IsPersistent* field

FT_C_CROSS_ORDER: added the *PriceImprovementReq* field

FT_C_FILL: added the *Amend*, *PIProposalID* and *PIExecType* fields

FT_C_ORDER: added the *CrossID*, *InternalReference*, *IsPersistent* and *PIProposalID* fields

FT_C_ORDER_BULK: added the *ChildShortSell* field

FT_C_ORDER_BULK_CHILD: the *lfiller3* field became *IsPersistent*

FT_C_ORDER_HISTORY: added the *CrossID*, *InternalReference*, *IsPersistent* and *PIProposalID* fields

FT_C_REQUEST_FOR_QUOTE_MLEG: added the *PriceType*, *PriceSortType*, *OtherQuote* and *LegShortSellType* fields

FT_C_RFCQ_BUY_SIDE_SUMMARY: added the *ShortSellType* field

FT_C_RFCQ_BUY_SIDE_TRADING_LIST: added the *SecuritiesInList* field

FT_C_RFCQ_SELL_SIDE_SUMMARY: added the *ShortSellType* and *OppositePriceCoverInfo* fields

FT_C_RFCQ_SELL_SIDE_TRADING_LIST: added the last sixteen fields

FT_C_RFQ_MLEG_EXTRA_INFO: added the *DealerRuns* and *RepoRate* fields

FT_C_RFQ_MLEG_STREAM_INFO: added the *DealerRuns* and *RepoRate* fields

FT_C_RFQ_ORDER: added the *AskOrder* and *AskMrkRfqOrderID* fields

FT_C_RFQ_PROFILE: added the *MaxOTWNum* and *NoLastLook* fields

FT_C_RFQ_QUOTE: added the *ShortSellType* field

1.2 History of changes

FT_C_SECURITY: added the *CouponRate* field

FT_C_TRADING_BOOK: added the *EnableSpreadInfo* field

MM_CLIENT_PROFILE_DEFINITION: added the *PriceWarningExt* and *UserText* fields

MM_CLIENT_PROFILE_MASTER: added the *ReferenceFilter* field

MM_FILTER_AUDIT: added the *AuditType* field

MM_PROFILE_CAPABILITY: added the *ReferenceFilter* field

1.2.5 Version 3.1.47

New class:

FT_C_SPREAD_SPOT_DATA

New Enum

FT_C_SPREAD_CALCULATION_TYPE

Enum modified:

Corrected the last two strings of the **FT_C_CUTOFF_TYPE** enum

The value 'Waiting for Confirmation' has been added to the **FT_C_LIST_ADDITIONAL_STATUS** enum

Class:

FT_C_FILL: added the *SpreadSpotTimeID* field

FT_C_QUOTE_PRICE_EDIT: added the *BidQty*, *AskQty*, *UpdateDate*, *UpdateTime* and *UpdateTimeMicroSec* fields

FT_C_REQUEST_FOR_QUOTE_MLEG: added the *BenchmarkSpread* field

FT_C_SECURITY_EXT: added the *TradeClass* field

1.2.6 Version 3.1.46_3

Class modified:

FT_C_SECURITY_STATE: added further information to the *PhaseDescription* field

FT_C_BOOK_ROW_EXT: added further information to the *IsTradable* field

1.2.7 Version 3.1.46

New Class and Subclass:

FT_C_COMP_DEALER_LEG_EXT

FT_C_COMP_QUOTE_LEG_EXT

FT_C_SPREAD_SPOT_TIME

New Enum:

FT_C_LIST_TRADE_TYPE

FT_C_RFE_INDICATOR

FT_C_SPREAD_SPOT_TYPE

FT_C_TRADABLE_TYPE

Enum modified:

The value 'Waiting For Spot Price' has been added to the **FT_C_FILL_SPLIT_STATUS** enum

The value 'Waiting For Spot Price' has been added to the **FT_C_FILL_STATUS** enum

The values 'Waiting for Improve' and 'Improve Rejected' have been added to the **FT_C_RFQ_ORDER_STATUS** enum

The value 'List Spread Trading' has been added to the **FT_C_RFCQ_TYPE** enum

The value 'By Spread' has been added to the **FT_C_RFQ_TYPE** enum

The value 'OffBmk MAC IRS' has been added to the **FT_C_SWAP_TYPE** enum

The value 'RFE' has been added to the **FT_C_TRADING_STATUS** enum

Class and subclass modified:

FT_C_COMPETITIVE_DEALER_QUERY_ROW: added the *CompMemberInfoExt* field

FT_C_COMPOSITE_QUOTE_QUERY_ROW: added the *CompQuoteLegExt* field

FT_C_CROSS_ORDER: added the last eight fields

FT_C_FILL: added the last ten fields

FT_C_MEMBER: added the *DisabledChat* field

FT_C_OTC_FILL: added the *OrigClientFirmType* field

FT_C_OTC_FILL_MLEG: added the *OrigClientFirmType* field

FT_C_QUOTE: added the *RFEIndicator* field

FT_C_REQUEST_FOR_QUOTE_MLEG: added the *SpreadSpotType*, *SpreadSpotTimeID* and *OrigClientFirmType* fields

FT_C_RFCQ_BUY_SIDE_SUMMARY: added the *SpreadSpotType* field

1.2 History of changes

FT_C_RFCQ_BUY_SIDE_TRADING_LIST: added the *ListTradeType* field

FT_C_RFCQ_SELL_SIDE_SUMMARY: added the *SpreadSpotType* field

FT_C_RFCQ_SELL_SIDE_TRADING_LIST: added the *ListTradeType* field

FT_C_RFQ_MLEG_EXTRA_INFO: added the *Benchmark* field

FT_C_RFQ_ORDER: added the *BenchmarkSpread* field

FT_C_RFQ_QUOTE: added the *BenchmarkSpread* field

FT_C_SECURITY: added the *TradableType*, *RFEEligible* and *MinRfqValue* fields

FT_C_SECURITY_LIST: added the *TradableType* and *MinRfqValue* fields

FT_C_SECURITY_EXT: added the *MaxRfqValue* field

MM_OPERATOR: added the *IsProfessional* field

MM_PROFILE_CAPABILITY: added the *SpreadRFQsTx* field

1.2.8 Version 3.1.45

New Class and Subclass:

FT_C_INVENTORY_BOOK_UPDATE_INFO

FT_C_ORDER_BULK_STRATEGIES

FT_C_RFQ_CALLABLE_INFO

New Enum:

FT_C_CALLABLE_TYPE

Enum modified:

The value 'BreakEvenPriceOrYield' has been added to the **FT_C_PREVIEW_TYPE** enum

Class and subclass modified:

FT_C_FILL: added the *Reveal*, *CallDate* and *WorkoutDate* fields

FT_C_INVENTORY_BOOK: added the *BidUpdate* and *AskUpdate* fields

FT_C_MEMBER: added the *DisabledChat* field

FT_C_OFFICIAL_PRICE: added the *ClosingSpread* field

FT_C_OPERATOR_PROFILE: added the *DisabledChat* and *EnabledToSendStrategyOrders* fields

FT_C_ORDER_BULK: the len of the *SettlementCircuit* field became FT_C_LONG_MIC_LEN. Added the *ChildStrategy* field

FT_C_RFQ_MLEG_EXTRA_INFO: added the *CallableInfo* field

FT_C_SECURITY: added the last nine fields

FT_C_SECURITY_LIST: added the *CallableType* fields

1.2.9 Version 3.1.44_21

Enum modified:

The values 'Waiting for Improve' and 'Improve Rejected' have been added to the **FT_C_RFQ_ORDER_STATUS** enum

The value 'OffBmk MAC IRS' has been added to the **FT_C_SWAP_TYPE** enum

New Class and Subclass

FT_C_ORDER_BULK_CHILD_EXT2

Class and subclass modified:

FT_C_FILL: added the last six fields

FT_C_ORDER_BULK: Added the *ChildExt2* field

1.2.10 Version 3.1.44

New Subclass

FT_C_RFQ_MLEG_CALENDAR_INFO

FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT

FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO

FT_C_SEC_LONG_DESCRIPTION

FT_C_SECURITY_INFO_EXT

MM_PRICE_DEFINITION_EXT3

New Enum

FT_C_EXECUTION_SOURCE_CODE

FT_C_MTF_MODE

FT_C_PRICE_TYPE FT_C_ROLL_TYPE FT_C_SEF_STATE

FT_C_SFTR_EXEMPTION_FLAG

FT_C_SWAP_TYPE

FT_C_TRADING_LIST_TYPE

Enum modified:

Added the last eleven values to the **FT_C_LIST_ADDITIONAL_STATUS** enum

The value 'Range' has been added to the **FT_C_OPTION_TYPE** enum

Added the last six values to the **FT_C_ROLL_CONVENTION** enum

The value 'Best' has been added to the **FT_C_RFCQ_COVER** enum

The value 'Expired' became 'Reject by System', the value 'Reject by Governance' became 'Closed by Governance' and the value 'Reject by System' became 'Closed by System' in the **FT_C_RFCQ_REQUEST_STATUS** enum

The value 'RFQButterfly' has been added to the **FT_C_SRC_TYPE** enum

Class and subclass modified:

FT_C_CARE_ORDER_REQ: added the last eleven fields

FT_C_CROSS_ORDER: added the 'ExecutionSourceCode' field

FT_C_FILL: added the last sixteen fields

FT_C_ORDER and **FT_C_BLOTTER:** added the 'ExecutionSourceCode' and 'OrigClientFirmType' fields

FT_C_ORDER_BULK: added the 'ExecutionSourceCode' field

FT_C_ORDER_HISTORY: added the 'ReferenceMIC', 'SettlDateType', 'SettlementOffset', 'ExecutionSourceCode' and 'OrigClientFirmType' fields

FT_C_QUOTE: added the 'ExecutionSourceCode' field

FT_C_REQUEST_FOR_QUOTE: added the 'AcceptedVerb' and 'ExecutionSourceCode' fields

FT_C_REQUEST_FOR_QUOTE_MLEG: added the last eight fields

FT_C_RFCQ_SELL_SIDE_TRADING_LIST: added the 'ListType', 'TotalNPV', 'TotalOppositeNPV' and 'TotalU-Mid' fields

FT_C_RFQ_MLEG_EXTRA_INFO: added the last twenty fields

FT_C_RFQ_MLEG_STREAM_INFO: added the 'AskLeg', 'CompSpread' and 'IsValidCompSpread' fields

FT_C_RFQ_ORDER: added the 'SecInfoExt', 'ExecutionSourceCode', 'StrategyManager', 'StrategyWireValue', 'StrategyVersion', 'StrategyParameter' and 'StrategyStatus' fields

FT_C_RFQ_QUOTE: added the 'SecInfoExt', 'AcceptedVerb', 'UMid' and 'ExecutionSourceCode' fields

FT_C_SECURITY and **FT_C_SECURITY_LIST:** added the last thirteen fields

FT_C_SECURITY_EXT: added the 'MaxIndQuoteQty', 'MaxInvQuoteQty' and 'MaxExecInvQuoteQty' fields

MM_CLIENT_PROFILE_DEFINITION: added the 'PriceExt3' field

MM_PROFILE_CAPABILITY: added the 'RetryFilterExceptionOnCare' field

1.2.11 Version 3.1.43

New Subclass

FT_C_FCM_INFO

New Enum

FT_C_SETTL_DATE_TYPE

Enum modified:

The value 'Multi Market Strategy Manual' has been added to the **FT_C_INTERNAL_ORDER_STATUS** enum

The values 'ViewOnly' and 'ViewOnlyAndNotify' have been added to the **FT_C_REVEAL_FLAG** enum

The value 'Cancel Reload' has been added to the **FT_C_RFQ_QUOTE_STATUS** enum

The values 'Sales' and 'DealCapture' have been added to the **FT_C_OP_PROF_TYPE** enum. The 'Sales' value became 'SalesTrader'

The enum **FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_REJ** became **FT_C_QUOTE_STATUS_AFTER_LAST_LOOK**

Class and subclass modified:

FT_C_BLOTTER: added the 'ReferenceMIC', 'MarkUp', 'ExCurChangeRateSpread', 'PTTVenue', 'StrategyFillID', 'SettlDateType' and 'SettlementOffset' fields

FT_C_CARE_ORDER_SPLIT: added the 'TradeDate' field. Added the 'FTSecID' field in second position in the **FT_C_CARE_ORDER_SPLIT**IdKey

FT_C_CROSS_ORDER: added the 'Tag', 'ClientReference', 'StrategyManager', 'StrategyWireValue' and 'AutomaticFlag' fields

FT_C_EXTRAINFO_EXTENDED_LEG: added the 'FillBmkCompPrice', 'FillBmkCompYield' and 'IsValidFillBmkCompYield' fields

FT_C_FILL: added the 'BenchFTSecID', 'StartDateID', 'EndDateID', 'Confirmed', 'Affirmed', 'MarkUp' and 'StrategyFillID' fields

FT_C_OPERATOR_PROFILE: added the 'FirmWideVisibility' and 'PostTrade' fields

FT_C_ORDER: added the 'ReferenceMIC', 'SettlDateType' and 'SettlementOffset' fields

FT_C_OTC_FILL: added the 'BenchFTSecID', 'StartDateID', 'EndDateID', 'Confirmed' and 'Affirmed' fields

FT_C_QUOTE: added the 'SecInfo' field

FT_C_REQUEST_FOR_QUOTE_MLEG: added the 'LegsHaircut', 'RepoClass', 'LegsFCMInfo', 'OnBehalfOfSenderMemberID' and 'OnBehalfOfSenderOperatorID' fields

1.2 History of changes

FT_C_RFQ_MLEG_EXTRA_INFO: added the 'FillBmkCompPrice', 'FillBmkCompYield' and 'IsValidFillBmkCompYield' fields

FT_C_RFQ_ORDER: added the 'SecInfo', 'LegsHaircut' and 'SpotPrice' fields

FT_C_RFQ_PROFILE: the type of the 'QuoteStatusAfterLastLook' field became 'FT_C_QUOTE_STATUS_AFTER_LAST_LOOK'. Added the 'QuoteStatusAfterLastLookTimeout' field

FT_C_RFQ_QUOTE: added the 'PersistOTW', 'SecInfo', 'LegsHaircut', 'Margin', 'CurrentFirmPrice', 'RemainingOTWCycles' and 'CounterpartSeqNo' fields

FT_C_SECURITY and **FT_C_SECURITY_LIST:** added the 'CrossEnabled', 'RFQQtyTick' and 'CrossPriceTick' fields

FT_C_STRATEGY_LEG: added the FT_C_STRATEGY_LEGPositionKey

1.2.12 Version 3.1.42

New Class:

FT_C_COMPETITIVE_DEALER_QUERY_ROW

FT_C_COMPOSITE_QUOTE_QUERY_ROW

FT_C_CONTRACT_INFO

FT_C_CUST_OP_EXCL_LIST

FT_C_CUSTOMER_PER_OPER

FT_C_MEMBER_TAG_ACCOUNT

FT_C_MEMBER_TAG_ACCOUNT_VALUES

FT_C_ONBEHALFOF

FT_C_OPERATOR_ACCOUNT_EXCL

FT_C_OPERATOR_IP_RANGES

FT_C_OTC_FILL_MLEG

FT_C_PAYMENT_FREQUENCES

FT_C_QUOTE_QUERY_PARAM

FT_C_RFCQ_SECURITY_EXCLUSION

FT_C_RFQ_MLEG_EXTRA_INFO

FT_C_RFQ_MLEG_STREAM_INFO

FT_C_RFQ_PROFILE

FT_C_RFQ_PROFILE_PER_RFQTYPE

FT_C_RFQ_TYPE_MAPPING

FT_C_TRADING_BOOK

FT_C_TRADING_BOOK_AUTO_NEG

FT_C_TRADING_BOOK_SECTION

FT_C_TRADING_BOOK_STATIC_COMP

New Subclass

FT_C_APPROVAL_INFO
FT_C_AUDIT_INFORMATION
FT_C_COMP_DEALER_LEG
FT_C_COMP_QUOTE_LEG
FT_C_EXTRAINFO_EXTENDED_LEG
FT_C_EXTRAINFO_STREAM_LEG
FT_C_FILL_ALLOCATION_INFO
FT_C_MAT_DATE_INTV
FT_C_OPERATOR_INFO
FT_C_ORDER_ALLOC_INFO
FT_C_ORDER_BULK_CHILD_DATES
FT_C_PAYMENT_INFO
FT_C_PRIVATE_BOOK_AXE_INFO
FT_C_PRIVATE_BOOK_UPDATE_INFO
FT_C_QUOTES_MAT_DATE_INTV
FT_C_RFQ_BENCHMARK_MLEG_INFO
FT_C_RFQ_EVENT_EXTENDED_LEG
FT_C_RFQ_EXTENDED_LEG
FT_C_RFQ_MLEG_TH
FT_C_RFQ_MLEG_TRD_BOOK_INFO
FT_C_RFQ_ORD_STAGING_INFO
FT_C_RFQ_ORDER_EXTENDED_LEG
FT_C_RFQ_QUOTE_EXTENDED_LEG
FT_C_RFQ_SETTLEMENT_INFO
FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG
FT_C_RFQ_SUMMARY_EXTENDED_LEG
FT_C_RFQ_TIMEOUT
FT_C_SECURITY_INFO
FT_C_SPLIT_ACCOUNT_INFO_EXT
FT_C_STAGE_ORDER_DESTINATION
FT_C_TAG_CPTY_INFO
FT_C_TAG_NAME
FT_C_TAG_VALUE
FT_C_XVA

New Enum

FT_C_ADDRESS_TYPE
FT_C_AUTO_RESPONSE
FT_C_AUTOMATCH_CRITERIA
FT_C_COMP_REPORT_TYPE
FT_C_CUSIP_CALC_METH
FT_C_DEALER_SECT_TYPE
FT_C_ENABLED_COUNTERING
FT_C_FILL_ACTION
FT_C_FILL_CORRECT_OR_CANCEL_STATUS
FT_C_ISSUER_EXCL_TYPE
FT_C_LIST_ADDITIONAL_STATUS
FT_C_LOCKED_LEG
FT_C_MATURITY_RULE
FT_C_MEMBER_ACC_TYPE
FT_C_OP_PROF_TYPE
FT_C_ORG_REFERENCE_SRC
FT_C_QTY_CHANGE
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_REJ
FT_C_RANGE_RULE_STATUS
FT_C_RFQ_LEG_TYPE
FT_C_RFQ_TYPE_DURATION
FT_C_RFQ_WHOCANRECEIVERFQQUOTE
FT_C_TAG_TYPE
FT_C_SOURCE_RFQ_QUOTE_STRATEGY
FT_C_SEF_MODE
FT_C_TRADNG_LIST_TYPE
FT_C_WRONG_IMAGE_CHECK
FT_TRAGING_BOOK_TYPE

Enum modified:

The value 'Program' has been added to the **FT_C_SECURITY_TYPE** enum

The last four values have been added to the **FT_C_INTERNAL_ORDER_STATUS** enum

The values 'Cancelled By Members', 'Corrected By Members' and 'Corrected By Gov' have been added to the **FT_C_FILL_STATUS** enum

The values 'Only Matched' and 'Only Unmatched' have been added to the **FT_C_ORIGIN_SELECTION** enum

The values 'Staging Order' and 'Rollover' have been added to the **FT_C_SRC_TYPE** enum

The last four values have been added to the **FT_C_REQUEST_CODE** enum

The value 'Corporate' has been added to the **FT_C_MEMBER_TYPE** enum

The last six values have been added to the **FT_C_RFQ_TYPE** enum

The value 'Merge' has been added to the **FT_C_ACTION** enum

The value 'Fill with null accrued interest' has been added to the **FT_C_FILL_EXCEPTION_STATUS** enum

The value 'Accrued Interest Exception' has been added to the **FT_C_SHORT_STATUS** enum

The value 'Fill with null accrued interest' has been added to the **FT_C_ORDER_FILL_EXCEPTION** enum

The value 'Quote' became 'Quoted' and the 'Dealer not enabled' became 'Dealer member not enabled' in the **FT_C-RFCQ_PROVIDER_STATUS** enum

The value 'MultiLeg' became 'List' in the **FT_C_RFCQ_MLEG_TYPE** enum

The values 'Early Release List', 'Money Market Request Offer' and 'Spread Switch' have been added to the **FT_C-RFCQ_MLEG_TYPE** enum

The value 'MultiLeg' became 'List' in the **FT_C_RFCQ_TYPE** enum

The values 'Early Release List' and 'Money Market Request Offer' have been added to the **FT_C_RFCQ_TYPE** enum

The value ' ' became 'No Quote' in the **FT_C_RFCQ_COVER** enum

The last four values have been added to the **FT_C_RFCQ_COVER** enum

The values 'From IOI', 'From AXE' and 'From Staging Order' have been added to the **FT_C_RFCQ_ORIGIN** enum

The value 'Template' has been added to the **FT_C_PREALLOCATION_TYPE** enum

The **FT_C_RFCQ_TRADING_LIST_STATUS** enum is now visible to the documentation

The last four values have been added to the **FT_C_BULK_TYPE** enum

The value 'OTC' has been added to the **FT_C_MSG_SRC_TYPE** enum

The **FT_C_ROLL_CONVENTION** enum is now visible to the documentation

The values 'Dealer Timeout' and 'Customer Ended' have been added to the **FT_C_RFQ_QUOTE_STATUS** enum

The value 'Gated For Last Look' has been added to the **FT_C_RFQ_ORDER_STATUS** enum

The value 'Has Been Active' has been added to the **FT_C_RFCQ_ADDITIONAL_STATUS** enum

The last five values have been added to the **FT_C_PREVIEW_TYPE** enum

The values 'MultiMktBE' and 'MultiMktBE Manual' have been added to the **FT_C_ALGO_TYPE** enum

The value 'Market' has been added to the **MM_TX_SWITCH_KEY_TYPE** enum

Classes modified:

FT_C_BLOTTER: added the last five fields

FT_C_FILL: added the last nineteen fields

FT_C_FILL_SPLIT: added the last five fields. Added the 'Aggressor' field to the primary key

FT_C_INFO_SUMMARY: added the last four fields

FT_C_INVENTORY_BOOK: added the last six fields. Added the 'Group' field in third position in the primary key

FT_C_INVENTORY_GROUP: added the 'ActionMemberID' and 'ActionOperatorID' fields

FT_C_INVENTORY_GROUP_MEMBER: added the 'ActionMemberID' and 'ActionOperatorID' fields

FT_C_MARKET_OPERATOR: added the 'Info', 'PIN' and 'AuditInfo' fields

FT_C_MASS_ACTION: added the 'MassActionID' field

FT_C_MEMBER: added the 'IsProfessional' field

1.2 History of changes

FT_C_MEMBER_ACCOUNT: added the last five fields. Added the 'MemberID' field in the third position of the primary key. Added the 'AccountCode' in the fourth position of the alt key

FT_C_OFFICIAL_PRICE: added the 'OpeningPrice' field

FT_C_OPERATOR_PROFILE: the last ten sixteen have been added. The 'Administrator' field became 'ProfileType'

FT_C_ORDER: added the last nine fields

FT_C_ORDER_BULK: added the last seven fields and added the 'LinkBulkID' field as primary key. The 'lfiller2', 'lfiller3', 'lfiller4', 'lfiller5', 'lfiller6' and 'sfiller2' fields respectively became 'CreationDate', 'CreationTime', 'UpdateDate', 'UpdateTime', 'ValidityDate' and 'SettlementCircuit'

FT_C_ORDER_BULK_CHILD: the 'dfiller4' field became 'Yield'. The 'sfiller4' field became 'SettlSystemID'. The 'sfiller5' field became 'ISINCode'

FT_C_ORDER_HISTORY: added the last nine fields

FT_C_OTC_FILL: added the 'BuyFillIDExt' and 'SellFillIDExt' fields

FT_C_PRIVATE_BOOK: added the last four fields

FT_C_QUOTE: added the last six fields

FT_C_QUOTE_PRICE_EDIT: added the 'BidYield' and 'AskYield' fields

FT_C_REQUEST_FOR_QUOTE: added the last fifteen fields

FT_C_REQUEST_FOR_QUOTE_MLEG: added the last twenty two fields. The 'filler2' field became 'MaxNumberOfRecipients'. The type of the 'RFQFg' field became FT_C_FLAG

FT_C_REQUEST_INFO: added the 'MemberID' field

FT_C_REQUEST_TOPIC: added the 'MemberID' field

FT_C_RFCQ_BUY_SIDE_SUMMARY: added the 'Leg4' field

The **FT_C_RFCQ_BUY_SIDE_TRADING_LIST** class is now visible to the documentation

FT_C_RFCQ_SELL_SIDE_SUMMARY: added the 'Leg4' field

FT_C_RFCQ_SELL_SIDE_TRADING_LIST: the last five fields have been added. The 'Destination.MemberID' field has been added to the primary key

FT_C_RFCQ_TRADING_RELATION: added the 'ActionMemberID' field

FT_C_RFCQ_TRADING_RELATION_EXCEPTION: added the 'ActionMemberID' field

FT_C_RFQ_EVENT: added the 'Leg4' field

FT_C_RFQ_ORDER: added the 'Countering', 'Spread' and 'Leg4' fields

FT_C_RFQ_QUOTE: the last ten fields have been added

FT_C_RFQ_SLIM_QUOTE: added the 'Leg4' field

FT_C_SECTION_PLANNING: added the 'StartPhaseTimeBeforeFestivity' field

FT_C_SECURITY: added the last fifteen fields

FT_C_SECURITY_LIST: added the last thirteen fields

FT_C_UNDERLYING: added the 'FloatRateID', 'TermID' and 'SettlGroupID' fields

MM_DESK: added the 'MemberID' field

MM_OPERATOR: added the 'PanicMarketEnabled' and 'VisibilityOnOrigin' fields

MM_OPERATOR_PER_DESK: added the 'MemberID' field

MM_PROFILE_CAPABILITY: added the last eleven fields

MM_PROFILE_MASTER: added the 'ActionMemberID' field

1.2.13 Version 3.1.39_31

Enum modified:

The value 'Internal Broker' has been added to the **FT_C_OWN_TYPE** enum

The value 'Move Order' has been added to the **FT_C_RETRY_ACTION** enum

Rewrote the last three values of the **FT_C_LIQUIDITY_INDICATOR** enum

Classes modified:

FT_C_MEMBER_SECTION_PROFILE: added the *NumLevel* field

MM_CHECK_ORDER: added the *OldOrd_Tag* and *NewOrd_Tag* fields

1.2.14 Version 3.1.39_25

Enum modified:

The values 'Trader Decide', 'Manual', 'Locked', 'AT No Interest', 'Gated' and 'Active not editable' have been added to the **FT_C_RFQ_QUOTE_STATUS** enum

1.2.15 Version 3.1.39_20

Length modified:

FT_C_SHORTCODE_LEN became '64'

Enum modified:

The value 'Undisclosed' has been added to the **FT_C_SHORT_SELL_TYPE** enum

The value 'Accepted' has been added to the **FT_C_RFQ_QUOTE_STATUS** enum

The value 'BE-ETF' has been added to the **FT_C_ORDER_EXECUTION_STRATEGY** enum

The values 'Calculated Aggressor', 'Calculated Provider' and 'Calculated Neutral' have been added to the **FT_C_LIQUIDITY_INDICATOR** enum

Classes modified:

FT_C_ORDER_EXT: added the *StrategyWireValue*, *InvestmentDecisionFirm*, *ExecutionDecisionFirm*, *OrigClientShort-Code*, *RiskReduction* and *LiquidityProvision* fields

FT_C_ORDER_BULK_CHILD: the *dfiller3* field became *PegIncrement*

FT_C_ORDER_BULK: the *lfiller1* field became *ByPassSentinel*

FT_C_OTC_FILL: added the *BuyMMTFlags*, *SellMMTFlags* fields

1.2.16 Version 3.1.39_14

Enum modified:

The values 'Asian' and 'Other' have been added to the **FT_C_OPTION_STYLE** enum

The value 'At closing price' has been added to the **FT_C_TIMEINFORCE** enum

The value 'End of day' has been added to the **FT_C_ACTION** enum

The value 'Exemption' has been added to the **FT_C_SHORT_SELL_TYPE** enum

Classes modified:

FT_C_SECURITY_EXT: the *BlockCountervalue* field became *IcebergMinQty*. Added the *MinOTCValue* field

FT_C_ORDER_BULK_CHILD: the *sfiller1* field became *MrkOperatorID*; the *sfiller2* field became *OrigClientOrderID*; the *sfiller3* field became *MrkOrderID*

1.2.17 Version 3.1.39_11

Enum modified:

The values 'Wait to be triggered' and 'De-Listing Exception' have been added to the **FT_C_ORIGINFT_C_INTERNAL_ORDER_STATUS** enum

The values 'OTOOrder' and 'OTOCOOrder' have been added to the **FT_C_OPT_COMBO_IND** enum

The value 'OTOOrder' and 'OTO activation' has been added to the **FT_C_ACTION** enum

The values 'OTO' and 'OTOCO' have been added to the **FT_C_BULK_TYPE** enum

The value 'OTOOrder' and 'Percentage' has been added to the **FT_C_STOP_TRAILING_TYPE** enum

Classes modified:

FT_C_ORDER_BULK_CHILD: the *lfiller2* field became *IsTakeProfit*

FT_C_ORDER_BULK: added the *ChildExt* field

FT_C_CARE_ORDER_REQ: the *Split* and *SplitExt* fields changed type from **FT_C_CARE_ORDER_SPLIT** to **FT_C_CARE_ORDER_SPLIT_REQ**. Added *SplitInvExe* and *SplitInvExeExt* fields

FT_C_CROSS_ORDER: the *OrigBidClientID* field became *OrigBidClientShortCode*. The *OrigAskClientID* field became *OrigAskClientShortCode*. Added the *BidInvestmentDecisionFirm*, *BidExecutionDecisionFirm*, *AskInvestmentDecisionFirm* and *AskExecutionDecisionFirm*

New Subclass and Class:

FT_C_ORDER_BULK_CHILD_EXT

FT_C_CARE_ORDER_SPLIT_REQ

FT_C_CARE_ORDER_SPLIT_EXT

1.2.18 Version 3.1.39_2

New Class:

FT_C_MRK_CLIENT

1.2.19 Version 3.1.39_1

New Class and Subclass:

FT_C_MIC_TIMEZONE

FT_C_FIRM_INFO

FT_C_MIFID_PRICE_EXEC

FT_C_MARKET_CAPABILITY

Classes modified:

FT_C_SECTION: added the *LEI* field

FT_C_SECURITY: added the last nine fields

FT_C_UNDERLYING: added the *CFICode*, *FISNCode*, *IssuerLEI* and *IssuerName* fields

FT_C_MEMBER: added the *LEI* field

FT_C_TRADING_STATE: added the *TimeMicroSec* field

FT_C_SECURITY_STATE: added the *TimeMicroSec* field

FT_C_QUOTE: added the last eight fields

FT_C_ORDER: added the last thirteen fields

FT_C_CARE_ORDER_SPLIT: added the *InvestmentDecisionFirm* and *ExecutionDecisionFirm* fields

FT_C_CROSS_ORDER: added the *CreationTimeMicroSec*, *UpdateTimeMicroSec*, *TradingVenueSeqNo*, *OrigBidClientID*, and *OrigAskClientID* fields

FT_C_REQUEST_FOR_QUOTE: added the last nine fields

FT_C_DEPTH: added the *UpdateTimeMicroSec* field

FT_C_BOOK: added the *UpdateTimeMicroSec* field

FT_C_FILL: added the last eight fields. The *Aggressor* field changed type from *FT_C_FLAG* to *FT_C_LIQUIDITY_INDICATOR*

FT_C_OTC_FILL: added the last fifteen fields

FT_C_BLOTTER: added the last fifteen fields

FT_C_PRICE_EXEC: added the *UpdateTimeMicroSec*, *MMTFlags*, *TransactionIdentificationCode* and *PublicationTime* fields

FT_C_ORDER_HISTORY: added the last forty-two fields

FT_C_CLIENT: added the *MifidClientType* and *ClientIdentificationCode* fields

FT_C_CONTRACT_REPORT: the *Aggressor* field changed type from *FT_C_FLAG* to *FT_C_LIQUIDITY_INDICATOR*

FT_C_INDIRECT_FILL: the *Aggressor* field changed type from *FT_C_FLAG* to *FT_C_LIQUIDITY_INDICATOR*

FT_C_MARKET_OPERATOR: added the *NationalID* field

FT_C_REQUEST_FOR_QUOTE_MLEG: added the last nine fields

FT_C_RFQ_QUOTE: added the *AutomaticFlag*, *InvestmentDecisionFirm*, *ExecutionDecisionFirm*, *CreationTimeMicroSec*, *UpdateTimeMicroSec* and *TradingVenueSeqNo* fields

FT_C_RFQ_ORDER: added the *AutomaticFlag*, *InvestmentDecisionFirm*, *ExecutionDecisionFirm*, *CreationTimeMicroSec*, *UpdateTimeMicroSec* and *TradingVenueSeqNo* fields

FT_C_RFQ_EVENT: added the *UpdateTimeMicroSec* field

FT_C_OPERATOR_PROFILE: added the *DEAAccess* field

MM_FILTER_AUDIT: added the *TimeMicroSec* field

MM_OPERATOR: added the *NationalID*, *PanicClientEnabled* and *PanicOperatorEnabled* fields

New Enum and Enum added to the documentation:

FT_C_FIRM_TYPE

FT_C_LIQUIDITY_INDICATOR

FT_C_CAP_TYPE

FT_C_MIFID_CLIENT_TYPE

Enum modified:

The value 'Matched' and 'Unmatched' have been added to the **FT_C_ORIGIN** enum

The values 'SplitAck', 'Trade on' and 'Trade off' have been added to the **FT_C_ACTION** enum

1.3 Related Documentation

FT/API - Programmer's Guide Version 3.6.5

1.4 FastTrade Version

This manual describes version 3.1.51 of the FastTrade data model.

1.5 Overview of the FastTrade API

The FastTrade system is a trading platform that supports negotiation on securities of several market places. The FastTrade mission is to give the trader an easy way to operate on various electronic markets using the same framework and setup. Although the presentation layer of the data received from and sent to different targets is made uniform by the FastTrade, the framework guarantees different capabilities for different destination market places.

For this reason, the FastTrade API gives programmers the chance to create only one client application to connect and send transactions to several market places.

The FastTrade system is structured in a multi-market tree that hosts more than one subsystem. More precisely the system is divided into exchanges and each exchange is further divided into markets. Exchanges represent independent market places (i.e. BIT for Italian Stock Exchange, DBO for German Stock Exchange). Markets identify independent trading models within an exchange (i.e. EUREX and XETRA for DBO).

Each market is divided into different sections. Each section is a partition of the securities that belongs to that market. Each exchange-market-section has its own trading phases and hours that can differ from any other market. Tradable securities are also detailed for each market, and each security may have, in exceptional situation, a trading status different from the status of the section it belongs to.

Each section has a series of attributes that defines its behavior. In particular a section can define:

- the sequence of trading phases and relative timetable
- the set of tradable securities.

In addition, trading phases and timetable can be shown for each single security, according to the available market information.

1.5.1 Securities and Public Data

The information about Securities is separated into two classes.

The first class [FT_C_SECURITY_LIST](#) contains the static data for each security. The subscription of this class must be requested by the application using the class [FT_C_DICTIONARY_QUERY_PAR](#). For more details, see subsection **Subscribe to Securities**.

The second class [FT_C_SECURITY](#) contains the dynamic data for each security. The subscription of this class and others ([FT_C_DEPTH](#), [FT_C_BOOK](#)) must be requested by the application. For more details, see subsection **Subscribe to Public Data**.

1.5.2 Operators

Access to the FastTrade system is granted only to the operators of the FastTrade platform.

1.5.3 Operator profiles

There are four different types of operator that can access the FastTrade system. They can:

- **Administrator:** change the properties of the other operators of the system. The administrator also manages clients, client accounts (and their association to the operators) and desks.
- **Supervisor:** change the origin property of the operators of its desk. The supervisor can modify also the association between operators and client accounts.
- **Trader:** trade (sending orders, quotes and requests for quote).
- **Viewer:** access the system but a viewer cannot enter orders, nor quote, nor request for quote.

1.5.4 Desk

A desk is a group of operators. The administrator should elect one or more supervisors of a desk. Each supervisor has visibility of the actions performed by the operators belonging to the desk.

1.5.5 Trading Phases and status

The possible phases in the FastTrade system are:

- **Closure:** market closed.
- **Pre Issue:** precedes the issue phase.
- **Issue:** issues are sent.
- **Pre Auction:** operators can enter order but no fills are generated.
- **Auction:** order entered by the operator during the Pre Auction phase. They are processed and eventually fills are generated.
- **Post Auction:** no trading is allowed.
- **Pre Trading:** precedes the trading phase.
- **Trading:** operators can enter order and fills are generated.
- **Post Trading:** follows the trading phase.
- **Trading At Last:** Last trading phase.
- **Trading After Hour:** Trading after hour phase.
- **Fast Market:** Fats market phase.

- **Management:** no trading is allowed due to Government actions on the market.
- **No Operation:** no trading is allowed.
- **GC Definition:** General Collateral definition
- **Overnight Closure:** Overnight Closure

[FT_C_TRADING_STATE](#) class contains the various phases of the sections. The phase of a security might be different from the phase of the section it belongs to. In this case a [FT_C_SECURITY_STATE](#) is received with the appropriate phase and status of the security. In all these market phases operators can connect and receive the information available.

Apart from the trading phase, each section (and security) also has a trading status. The trading status is normally *Active* but in some circumstances it could be:

- *Frozen* if the section (or the security) is not available for trading or
- *Suspended* if it has been temporarily suspended by the Government or
- *RFE* if a Request For Execution has been triggered

1.6 Common operations

This section provides an overview of the most common operations of the FastTrade system.

1.6.1 Subscribe to Securities

To be able to subscribe to the securities of interest, programmers must send a `sib_query_req` using the class [FT_C_DICTIONARY_QUERY_PAR](#). Then, the application receives all the [FT_C_SECURITY_LIST](#) of interest. With the Timestamp (TS) contained in the [FT_C_DICTIONARY_QUERY_PAR](#) the server is able to send to the application the relevant updates of the class [FT_C_SECURITY_LIST](#). It is an incremental update. The [FT_C_SECURITY_LIST](#) is sent *on time*, the application immediately receives the data without idle and without download. The same query can be done for other classes such as [FT_C_TICKS](#), [FT_C_UNDERLYING](#) and [FT_C_STRATEGY_LEG](#).

1.6.2 Subscribe to Public Data

Programmers must send a transaction with the class [FT_C_REQUEST_SECURITY](#) or [FT_C_REQUEST_INFO](#) or [FT_C_REQUEST_TOPIC](#) to obtain the subscription to some public data such as [FT_C_SECURITY](#), [FT_C_DEPTH](#), [FT_C_BOOK](#) and others. This transaction informs the server that the application is interested in one or more securities. The transaction can be done with three different classes:

- [FT_C_REQUEST_SECURITY](#): request for only one security
- [FT_C_REQUEST_INFO](#): request for more than one securities (up to 100 securities) that belong to the same couple Exchange/Market
- [FT_C_REQUEST_TOPIC](#): request for the securities of an entire Market or of an entire Section

Once the server is informed of the securities of interest, the relevant public data are sent to the application. The classes that follow these rules are:

- [FT_C_SECURITY](#)
- [FT_C_DEPTH](#)
- [FT_C_BOOK](#)
- [FT_C_SECURITY_EXT](#)

- [FT_C_SECURITY_STATE](#)

Note: One request is sufficient to receive all the public data that are distributed in the classes listed above. Those public data are sent *on demand*. This means that the application immediately receives the data without idle and without download.

1.6.3 Market depth

The orders entered into the system are shown to all the operators in an anonymous and aggregated format with the class [FT_C_DEPTH](#). This class provides the best prices in bid and the best prices in ask for all the tradable securities. The [FT_C_DEPTH](#) is distributed *on time* and the application immediately receives the updates without idle and without download. For more details about subscription, see section **Subscribe to Public Data**.

1.6.4 Market order book

The orders entered into the system could be shown to all the operators in a not aggregated format with the class [FT_C_BOOK](#). This class provides the best orders in bid and the best orders in ask for all the tradable securities. The [FT_C_BOOK](#) is distributed *on time* and the application immediately receives the updates without idle and without download. For more details about subscription, see section **Subscribe to Public Data**.

1.6.5 Market Trade On/Off

Members can perform Trade On/Off using the class [FT_C_MARKET_STATE](#) for the markets that support it. The traders can perform Trade On/Off using the class [FT_C_OPERATOR_STATE](#) for the markets that support it.

1.6.6 Clients

In the FastTrade system a list of clients available is published by the class [FT_C_CLIENT](#). A unique ID identifies each client. Orders made on behalf of clients use this ID to identify the client identity related to the order. Several account numbers can be associated to each client. If an order is sent with an account number associated to a client, the order is assumed to be on behalf of that client. Another important association is between operators and clients. An operator can send orders only on behalf of the clients associated (and account number).

1.6.7 Filters on clients

Due to the necessity of many institutes to control operator's activity, the FastTrade system allows the administrator of the system to define filters on transactions. Filters are associated to a client profile and each ClientID can be linked to an existent client profile. Client profiles have a tree organization and each node of the tree inherits all the filters of the previous node in the path. Inherited filters can be modified but not deleted. The administrator can always add new filters to every node. These filters are set by ExchangeID, MarketID and the security type. These filters have four sections:

- **Quantity:** the administrator sets the maximum quantity a single order/quote can expose, the position of the current trading day (where the quantity of a buy order/quote is added and the quantity of a sell order/quote is decreased), the maximum quantity that can be bought or sold for that client.
- **Price:** the administrator sets the maximum spread variation of the order/quote price from the best price and the reference price of the security. At most four price ranges with different variations can be settled.

- **Frequency:** the administrator sets the maximum number of transactions that can be sent in a minute and in an hour.
- **Counter value:** the administrator sets the maximum amount for the order/quote countervalue. If the currency of the filter is not the same of the order/quote, an appropriate conversion is made.

1.6.8 Entering Orders

Orders can be entered where allowed by the operator profile. Different kinds of orders are supported. The operator defines the order with three different parameters.

The first parameter is the *Order type* that can be:

- **Limit:** A limit order needs a quantity and a price to be sent to the market.
- **Market:** A market order is an order entered with no price but quantity. These orders match the best orders in the market depth.
- **Stop Limit:** A stop price and a stop condition are specified. When the condition is verified a limit order is entered into the market.
- **Stop Market:** A stop price and a stop condition are specified. When the condition is verified a market order is entered into the market.
- **Market to Limit:** Order matching at market price the best row available in the order book
- **Opening Price:** Order matching at opening price
- **Subscription:** Order matching the order of the selected counterparty
- **In acceptance:** Order in acceptance
- **Cross order:** Side of a cross order
- **Passive order:** passive order
- **Limit At Best:** limit at best order
- **Passive At Best:** passive at best order
- **Quote leg:** Order created by a quote
- **RFQ Offer:** Order created to quote a request_for_quote
- **Pegged Order:** Pegged order
- **Unpriced Limit:** Limit order with no price, it will be decided by the market

The second parameter is the *Time in force*:

- **Good till Day:** expires only at the end of the day or if completely filled. The quantity not immediately executed is available on the market book and can be hit by other orders and proposals.
- **Good till Date:** expires only at the date specified or if completely filled. The quantity not immediately executed is available on the market book and can be hit by other orders and proposals.
- **Good till Cancel:** expires only if explicitly removed by the owner or if completely filled. The quantity not immediately executed is available on the market book and can be hit by other orders and proposals.
- **Immediate or Cancel:** expires immediately irrespectively of whether it is filled or not (when associated with All or nothing, the result is a Fill or kill order).
- **Good till Maturity**
- **Good till Hour**
- **Cancel after Filled**
- **Closing Auction only:** The order is active only in the ClosureAuction phase
- **Opening Auction only:** The order is active only in the next OpeningAuction phase
- **Intraday Auction only:** The order is active only in the next IntradayAuction phase
- **Auction only:** The order is active only in the next Open/Closure/Intraday Auction phase

- **Trading at last only:** The order is active only in the next Trading at last phase
- **At closing price:** The order is active only in the ClosureAuction phase and in the next Trading at last phase

The above parameters are used by the trader to specify the behavior of the orders in the system.

The third parameter is the *Quantity Parameter* for *Immediate or Cancel* orders only:

- **Not All or None:** The order quantity can be matched partially.
- **All or None:** The whole quantity of the order must be filled at the same time by the same order.

With this information the operator choose how the order should be filled.

1.6.9 Quotes Entering Quotes

Traders can enter quotes on the section if there is a market configured in the system that accepts quotes. Quotes are inserted and edited with [FT_C_QUOTE](#) with which traders can set all the editable fields, for example quantity, price, status, and visible quantity. All the rules regarding how a quote is matched or the mandatory fields to correctly send the transaction to the market depends on the market the quote is entered.

1.6.10 RFQs Entering RFQs

Requests for Quotes are messages sent by dealers (hereafter Buy-side traders) to one or more market makers (hereafter Sell-side traders) to express their intention to buy or sell a certain quantity of a certain security. RFQs are not proposals sent to the market.

If a trader connects to a FastTrade Sell-side platform, the workflow for the RFQs negotiation is as detailed below.

Sell-side FastTrade workflow:

In order to start the negotiation a Buy-side trader first has to send an RFCQ Request via the [FT_C_RFQ_REQ](#) class. The RFCQ request can only be sent to Sell-side members with whom the Buyside requester has an active Trading Relation (see also [FT_C_RFCQ_TRADING_RELATION](#) class). All Sell-side members indicated in the RFCQ will receive the RFCQ request by means of the [FT_C_REQUEST_FOR_QUOTE](#) class which also includes the number of members they are competing with. The Sell-side member can then choose to:

- Respond to the RFCQ with one quotation via the [FT_C_REQUEST_FOR_QUOTE](#) class
- Reject the RFCQ by responding to the [FT_C_REQUEST_FOR_QUOTE](#) class with a specific status (Rejected-ByUser) which is notified to the Buy-side
- Do nothing

The Buy-side member will receive an updated [FT_C_REQUEST_FOR_QUOTE](#) with the status of each Sell-side (e.g. Pending, Disconnected, Rejected, etc. See [FT_C_RFCQ_PROVIDER_STATUS](#) enumerate for the complete list of possible statuses) any time the status of a Sell-side member or the RFCQ itself changes (e.g. if the RFCQ is closed or a trade is done). Each of the Sell-side members involved can send a single quotation ([FT_C_REQUEST_FOR_QUOTE](#)) reporting one price/yield (quantities are fixed) for each bond until the RFCQ is live. The quotation can be updated/suspended/reactivated in real time until the RFCQ is live. By setting the AutomaticMatchingThreshold field in the [FT_C_REQUEST_FOR_QUOTE](#), the dealer will specify how long the quotation has to be considered automatically matchable by the system; once this timeout has expired without any subsequent quotation update the price will become subject to manual acceptance.

The RFCQ is closed when one of the following events occurs:

- The Buy-side member explicitly matches one of the received quotes by sending a [FT_C_REQUEST_FOR_QUOTE](#) class
- The Buy-side member explicitly closes the RFCQ by updating the [FT_C_REQUEST_FOR_QUOTE](#) class
- All Sell-side participants pull out of the RFCQ (refusing/rejecting with the [FT_C_REQUEST_FOR_QUOTE](#) class)
- The RFCQ timeout expires
- The market closes

When the RFCQ is closed all the Sell-side participants will receive the notification with a status that indicates the type of event (match, reject, timeout) via the [FT_C_REQUEST_FOR_QUOTE](#) class.

For competitive switch (two instruments) and butterfly (three instruments) request for quotes, the negotiation is done with the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class. This class contains two or three [FT_C_RFQ_MLEG_INFO](#) elements. From a trading perspective, the acknowledgement phases for switch and butterfly request for quotes work exactly as per the outright (one instrument) [FT_C_REQUEST_FOR_QUOTE](#).

Otherwise the workflow is as detailed below:

In order to start the negotiation, a Buy-side trader needs first to send an RFCQ via the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class. All members configured as Sell-side will receive the RFCQ via the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class. An [FT_C_REQUEST_FOR_QUOTE_MLEG](#) must always specify a quantity and optionally it can also specify:

- a Price
- a Minimum Qty
- a Timeout indicator
- a Settlement Date

An [FT_C_REQUEST_FOR_QUOTE_MLEG](#) can be cancelled by the sender at any time.

The Sell-side trader can then choose to:

- Respond to the RFCQ with one quotation via the [FT_C_RFQ_QUOTE](#) class
- Reject the RFCQ by sending a [FT_C_RFQ_QUOTE](#) indicating 'No interest'
- Do nothing

The Buy-side trader will receive all [FT_C_RFQ_QUOTE](#) messages sent by Dealers including those indicating 'No interest'.

An [FT_C_RFQ_QUOTE](#) may optionally contain a minimum quantity under which the price is not valid. Two distinct timeout periods can possibly be set by the Sell-side trader:

- Expiration timeout: After this period the quotation will expire. No actions can be performed on an expired quotation. It cannot generate any trade.
- Automatching timeout: After this period, if the quote is hit/lifted, the trade is done only upon acceptance of the Dealer (last-look). If any of the two timeouts is not specified by the Sell-side trader, a market default value is assumed.

The Sell-side trader can edit their [FT_C_RFQ_QUOTE](#) continuously via the same [FT_C_RFQ_QUOTE](#) class. After a quote has been edited, the previous quote image is no longer valid and cannot be hit/lifted any longer, even though the relevant timeout have not elapsed yet.

Under particular circumstances the market can automatically generate a trade following the reception of an [FT_C_RFQ_QUOTE](#) by a Sell-side trader:

- The Buy-side trader has specified a price in the [FT_C_REQUEST_FOR_QUOTE_MLEG](#).
- The price indicated in the [FT_C_RFQ_QUOTE](#) is equal to or better than the one indicated in the [FT_C_REQUEST_FOR_QUOTE_MLEG](#).
- The sum quantity of the trades respects the minimum qty indicated in the [FT_C_REQUEST_FOR_QUOTE_MLEG](#).
- The Buy-side trader has not yet manually generated any trade.

Besides the automatic acceptance described above, the Buy-side trader can always manually generate one or more trades, accepting (hit/lift) a single [FT_C_RFQ_QUOTE](#) or requesting to the market the automatic acceptance at 'Market Best'. To manually accept a single [FT_C_RFQ_QUOTE](#) the Buy-side trader must send an [FT_C_RFQ_ORDER](#) indicating the [FT_C_RFQ_QUOTE](#) to be accepted. To manually request the automatic acceptance at 'Market Best', the Buy-side trader must send an [FT_C_RFQ_ORDER](#) with no indication of the [FT_C_RFQ_QUOTE](#) to accept. As a result the market will generate one or more trades according to best prices and quantity specified in all [FT_C_RFQ_QUOTE](#) sent by Sell-side traders.

In all the above scenarios, each time an [FT_C_RFQ_QUOTE](#) is manually accepted by the Buy-side trader (either with a single acceptance or via the 'Market Best' feature) the market always checks the Expiration and Automatch timeout of the [FT_C_RFQ_QUOTE](#). If the Expiration time has elapsed, the request is rejected. If the Automatch timeout has elapsed, the market requires a 'Last Look' from the Sell-side trader in order to confirm the acceptance and generate the trade. The Sell-side trader confirms or rejects the acceptance sending back to the market the [FT_C_RFQ_ORDER](#) received from the Buy-side trader by specifying if it is accepted or not.

When the RFCQ is closed all the Sell-side traders will receive the notification with a status that indicates the type of event (match, reject, timeout) via the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class.

For competitive switch (two instruments) and butterfly (three instruments) request for quotes, the negotiation is done with same classes and with the same workflow as for outright request for quotes (detailed above).

1.6.11 Fills

The matching of orders originates fills. Fills are delivered by the class [FT_C_FILL](#) with all the trading data of the fill.

1.6.12 History of the FT_C_ORDER

The history of the [FT_C_ORDER](#) is available in the following class:

1.7 Building an FT/API application

To correctly operate on the system, an API-based application has to subscribe to a minimum set of classes:

- [FT_C_MARKET_STATE](#) for the status of the markets configured in the system
- [FT_C_OPERATOR_STATE](#) for the trading status of the FastTrade operators
- [FT_C_TRADING_STATE](#) for the status of each section per market
- [FT_C_SECURITY_STATE](#) for the status of each security per market

The [FT_C_MARKET_STATE](#) class provides the overall status information about the market in the system. The application can start operating on the market when the Status is Running. Members may be required to use this class to set their trading status to TradeOn or TradeOff.

The [FT_C_OPERATOR_STATE](#) class provides the trading status of the FastTrade operators for each market on which the operator can change their trading status. Operators may be required to use this class to set their trading status to TradeOn or TradeOff. After that, the application (or the operator) can identify the securities to trade on.

The [FT_C_TRADING_STATE](#) class provides the phase and status information of a section. Before sending trading transactions on a security, the application has to verify that the section is in a phase that allows the operation to take place: *Pre Auction*, *Pre Trading*, *Trading* or *After Hour*. A section has also a status that is generally Active but it is a good practice to verify it.

The [FT_C_SECURITY_STATE](#) class provides the phase and the status of a security. If a security has its own trading phase or status, which is not normally the case, then the application has to check these phase and status. In fact, before sending trading transactions on a security, the application has to verify that the security is in a phase that allows the operation to take place: *Pre Auction*, *Pre Trading*, *Trading* or *After Hour*. The status of the security also has to be checked.

The trading classes needed by most FastTrade applications are listed below.

- [FT_C_ORDER](#) allows the user to enter orders into the markets of the system to hit one or more of the orders available.
- [FT_C_FILL](#) lists all the fills (contracts) originated by the matching of orders
- [FT_C_DEPTH](#) lists the first price levels in bid and ask for each security, quantities are aggregated for each price level
- [FT_C_QUOTE](#) allows the user to enter double-sided quotations into the market of the system.
- [FT_C_RFQ_REQ](#) allows the user to enter Request for Quote.
- [FT_C_REQUEST_FOR_QUOTE](#) / [FT_C_REQUEST_FOR_QUOTE_MLEG](#) allow the user to edit and to answer an [FT_C_RFQ_REQ](#).

1.8 Class documentation reference

The following subsections describe the classes available through the FT/API.

For each class the section **Public Attributes** lists all the fields of the class with their attributes and description.

The section **Detailed Description** provides an overall description of the class itself, along with three tables describing all the characteristics of the class.

1.8.1 DB & Subscription/Transaction Details

This subsection states the unique ID of the class to be used on subscriptions and transactions, and whether or not the class is available for subscriptions or transactions.

1.8.2 Data Definition

This subsection provides a table that defines for each field of the class the following attributes:

- **Name:** the name of the field
- **Type:** the type of the field
- **# Elems:** the number of elements in the field. It indicates the number of elements of an array (i.e. using C language syntax: Type Name [Elems]) or the number of characters in a string - in this case the real size of the string field is # Elems + 1. For all the other field types this column is set to one.
- **Ku<N>:** indicates which fields belong to the key Ku<N> that is defined in the section **KEY Definition**. The first letter "a" or "d" indicates that the field is sorted in ascending or descending order within the key. The second part is a number indicating the position of the field within the key, it corresponds to the SEG attribute described below in the **Key Definition** section
- **INS:** indicates whether the field is mandatory "M", optional "O" or reserved for the system "blank" when inserting new records of the class with a transaction
- **UPD:** indicates whether the field is mandatory "M", optional "O" or reserved for the system "blank" when editing existing records of the class with a transaction
- **FMT:** provides a suggested display format (e.g. 6.2) that describes how the field should be presented to the user

1.8.3 Key Definition Ku<N>

This subsection(s) lists the unique key(s) of the class. For each key it provides the name and unique ID if the key and a table with the following attribute:

- **SEG:** the ID of the segment inside the key; each key is composed of one or more segments that correspond to fields of the class
- **Member:** the name of the field corresponding to the segment
- **Type:** indicate whether the segment takes part in the key in ascending "A" or descending order "D"

ID Definition

See section [ID Definition](#).

Chapter 2

ID Definition

CLASS	SUBSCR	TRANS	VALUE	ID
FT_C_ACCOUNT_ALLOC_INFO			0	<anonymous>
	NO	NO		
FT_C_ALLOC_CHECK_RESULT			0	<anonymous>
	NO	NO		
FT_C_ALLOC_INFO			0	<anonymous>
	NO	NO		
FT_C_APPROVAL_INFO			0	<anonymous>
	NO	NO		
FT_C_AUDIT_INFORMATION			0	<anonymous>
	NO	NO		
FT_C_BOOK_ROW			0	<anonymous>
	NO	NO		
FT_C_BOOK_ROW_EXT			0	<anonymous>
	NO	NO		
FT_C_CARE_ORDER_SPLIT_EXT			0	<anonymous>
	NO	NO		
FT_C_CARE_ORDER_SPLIT_LINE			0	<anonymous>
	NO	NO		
FT_C_CARE_ORDER_SPLIT_REQ			0	<anonymous>
	NO	NO		
FT_C_CLEARING_INFO			0	<anonymous>
	NO	NO		
FT_C_CLIENT_INFO			0	<anonymous>
	NO	NO		
FT_C_COMP_DEALER_LEG			0	<anonymous>
	NO	NO		
FT_C_COMP_DEALER_LEG_EXT			0	<anonymous>
	NO	NO		
FT_C_COMP_QUOTE_LEG			0	<anonymous>
	NO	NO		
FT_C_COMP_QUOTE_LEG_EXT			0	<anonymous>
	NO	NO		
FT_C_CONTRACT_VALUE			0	<anonymous>
	NO	NO		
FT_C_CROSS_ORDER_SIDE			0	<anonymous>
	NO	NO		
FT_C_DEPTH_RFQOFFER_ROW			0	<anonymous>
	NO	NO		
FT_C_DEPTH_ROW			0	<anonymous>
	NO	NO		
FT_C_EXEC_INFO			0	<anonymous>
	NO	NO		
FT_C_EXTRAINFO_EXTENDED_LEG			0	<anonymous>
	NO	NO		
FT_C_EXTRAINFO_STREAM_LEG			0	<anonymous>
	NO	NO		
FT_C_FCM_INFO			0	<anonymous>
	NO	NO		
FT_C_FILL_ALLOCATION_INFO			0	<anonymous>

FT_C_FILL_COUNTERPART_INFO	NO	NO	0 <anonymous>
FT_C_FILL_USER_INFO	NO	NO	0 <anonymous>
FT_C_FIRM_INFO	NO	NO	0 <anonymous>
FT_C_FLOW_INFO	NO	NO	0 <anonymous>
FT_C_GIVEUP_INFO	NO	NO	0 <anonymous>
FT_C_INFO_SUMMARY_BEST	NO	NO	0 <anonymous>
FT_C_INFO_SUMMARY_BOOK	NO	NO	0 <anonymous>
FT_C_INVENTORY_BOOK_SIDE	NO	NO	0 <anonymous>
FT_C_INVENTORY_BOOK_UPDATE_INFO	NO	NO	0 <anonymous>
FT_C_MAT_DATE_INTV	NO	NO	0 <anonymous>
FT_C_MEMBER_INFO	NO	NO	0 <anonymous>
FT_C_MEMB_STATISTICS_INFO	NO	NO	0 <anonymous>
FT_C_MEMB_STATISTICS_INFO_EXT	NO	NO	0 <anonymous>
FT_C_OPERATOR_INFO	NO	NO	0 <anonymous>
FT_C_ORDER_ALLOC_INFO	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_CHILD	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_CHILD_DATES	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_CHILD_EXT	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_CHILD_EXT2	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_SHORTSELL	NO	NO	0 <anonymous>
FT_C_ORDER_BULK_STRATEGIES	NO	NO	0 <anonymous>
FT_C_OTC_LEG	NO	NO	0 <anonymous>
FT_C_PAYMENT_INFO	NO	NO	0 <anonymous>
FT_C_PAYMENT_INFO_EXT	NO	NO	0 <anonymous>
FT_C_PRIVATE_BOOK_AXE_INFO	NO	NO	0 <anonymous>
FT_C_PRIVATE_BOOK_ROW	NO	NO	0 <anonymous>
FT_C_PRIVATE_BOOK_ROW_CLEARING	NO	NO	0 <anonymous>
FT_C_PRIVATE_BOOK_ROW_EXT	NO	NO	0 <anonymous>
FT_C_PRIVATE_BOOK_UPDATE_INFO	NO	NO	0 <anonymous>
FT_C_PRIVATE_DEPTH_ROW	NO	NO	0 <anonymous>
FT_C_PROFIT_AND_LOSS	NO	NO	0 <anonymous>
FT_C_QUOTES_MAT_DATE_INTV	NO	NO	0 <anonymous>
FT_C_QUOTE_LEG	NO	NO	0 <anonymous>
FT_C_QUOTE_LIST	NO	NO	0 <anonymous>
FT_C_REQUEST_ONE_SECURITY	NO	NO	0 <anonymous>
FT_C_REQ_CLIENT_INFO	NO	NO	0 <anonymous>

	NO	NO	
FT_C_REQ_SEC_INFO			0 <anonymous>
	NO	NO	
FT_C_REQ_SETTL_INFO			0 <anonymous>
	NO	NO	
FT_C_RFCQ_BOOK_LEG			0 <anonymous>
	NO	NO	
FT_C_RFCQ_COVER_INFO			0 <anonymous>
	NO	NO	
FT_C_RFCQ_LEG_SUMMARY			0 <anonymous>
	NO	NO	
FT_C_RFCQ_LEG_SUMMARY_ALLOC			0 <anonymous>
	NO	NO	
FT_C_RFCQ_PROVIDER_INFO			0 <anonymous>
	NO	NO	
FT_C_RFCQ_TRADING_LEG			0 <anonymous>
	NO	NO	
FT_C_RFCQ_TRADING_LEVEL			0 <anonymous>
	NO	NO	
FT_C_RFQ			0 <anonymous>
	NO	NO	
FT_C_RFQ_BENCHMARK_MLEG_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_CALLABLE_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_DEALER_QUOTE			0 <anonymous>
	NO	NO	
FT_C_RFQ_DEALER_RUN_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_DESTINATION			0 <anonymous>
	NO	NO	
FT_C_RFQ_EVENT_EXTENDED_LEG			0 <anonymous>
	NO	NO	
FT_C_RFQ_EVENT_LEG			0 <anonymous>
	NO	NO	
FT_C_RFQ_EXT			0 <anonymous>
	NO	NO	
FT_C_RFQ_EXTENDED_LEG			0 <anonymous>
	NO	NO	
FT_C_RFQ_INITIAL_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_INITIAL_INFO_EXT			0 <anonymous>
	NO	NO	
FT_C_RFQ_MASS_RFQ_ORDER_QUOTE			0 <anonymous>
	NO	NO	
FT_C_RFQ_MEMBER_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_MEMBER_INFO_EXT			0 <anonymous>
	NO	NO	
FT_C_RFQ_MLEG_CALENDAR_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_MLEG_EXEC_INFO			0 <anonymous>
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FT_C_RFQ_MLEG_INFO			0 <anonymous>
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FT_C_RFQ_MLEG_INFO_EXT			0 <anonymous>
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FT_C_RFQ_MLEG_TH			0 <anonymous>
	NO	NO	
FT_C_RFQ_MLEG_TRD_BOOK_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT			0 <anonymous>
	NO	NO	
FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_ORDER_EXTENDED_LEG			0 <anonymous>
	NO	NO	
FT_C_RFQ_ORD_STAGING_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_PRICE			0 <anonymous>
	NO	NO	
FT_C_RFQ_QUOTE_EXTENDED_LEG			0 <anonymous>

	NO	NO	
FT_C_RFQ_QUOTE_MLEG_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_REPO_RATE_INFO			0 <anonymous>
	NO	NO	
FT_C_RFQ_SETTLEMENT_INFO			0 <anonymous>
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FT_C_RFQ_SLIM_MLEG_INFO			0 <anonymous>
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FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG			0 <anonymous>
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FT_C_RFQ_SUMMARY_EXTENDED_LEG			0 <anonymous>
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FT_C_RFQ_TIMEOUT			0 <anonymous>
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FT_C_SECURITY_INFO			0 <anonymous>
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FT_C_SECURITY_INFO_EXT			0 <anonymous>
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FT_C_SEC_INFO			0 <anonymous>
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FT_C_SEC_LONG_DESCRIPTION			0 <anonymous>
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FT_C_SPLIT_ACCOUNT_INFO			0 <anonymous>
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FT_C_SPLIT_ACCOUNT_INFO_EXT			0 <anonymous>
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FT_C_STAGE_ORDER_DESTINATION			0 <anonymous>
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FT_C_STATISTICS_INFO			0 <anonymous>
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FT_C_STATISTICS_INFO_EXT			0 <anonymous>
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FT_C_STATS_INFO			0 <anonymous>
	NO	NO	
FT_C_STRIKER_QUOTE_LEG			0 <anonymous>
	NO	NO	
FT_C_TAG_CPTY_INFO			0 <anonymous>
	NO	NO	
FT_C_TAG_NAME			0 <anonymous>
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FT_C_TAG_VALUE			0 <anonymous>
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FT_C_TICKS_ROW			0 <anonymous>
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FT_C_TID			0 <anonymous>
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FT_C_TIMESTAMP			0 <anonymous>
	NO	NO	
FT_C_XVA			0 <anonymous>
	NO	NO	
MM_COUNTERVALUE_DEFINITION			0 <anonymous>
	NO	NO	
MM_COUNTERVALUE_DEFINITION_EXT			0 <anonymous>
	NO	NO	
MM_COUNTERVALUE_DEFINITION_EXT2			0 <anonymous>
	NO	NO	
MM_FREQUENCY_DEFINITION			0 <anonymous>
	NO	NO	
MM_FREQUENCY_DEFINITION_EXT			0 <anonymous>
	NO	NO	
MM_FREQUENCY_DEFINITION_EXT2			0 <anonymous>
	NO	NO	
MM_PRICE_DEFINITION			0 <anonymous>
	NO	NO	
MM_PRICE_DEFINITION_EXT			0 <anonymous>
	NO	NO	
MM_PRICE_DEFINITION_EXT2			0 <anonymous>
	NO	NO	
MM_PRICE_DEFINITION_EXT3			0 <anonymous>
	NO	NO	
MM_PRICE_WARNING			0 <anonymous>

MM_PRICE_WARNING_EXT	NO	NO	0 <anonymous>
MM_PROFILE_DEF_KEY	NO	NO	0 <anonymous>
MM_PROFILE_DEF_KEY_EXT	NO	NO	0 <anonymous>
MM_PROFILE_DEF_KEY_EXT2	NO	NO	0 <anonymous>
MM_QUANTITY_DEFINITION	NO	NO	0 <anonymous>
MM_VOLATILITY_DEFINITION	NO	NO	0 <anonymous>
MM_YIELD_DEFINITION	NO	NO	0 <anonymous>
FT_C_SECURITY	YES	NO	30000 FT_C_SECURITY_ID
FT_C_EXEC	YES	NO	30001 FT_C_EXEC_ID
FT_C_UNDERLYING	YES	NO	30002 FT_C_UNDERLYING_ID
FT_C_BASKET	YES	NO	30004 FT_C_BASKET_ID
FT_C_BASKET_COMPOSITION	YES	NO	30005 FT_C_BASKET_COMPOSITION_ID
FT_C_BASKET_STATUS	YES	NO	30006 FT_C_BASKET_STATUS_ID
FT_C_MARKET	YES	NO	30007 FT_C_MARKET_ID
FT_C_MARKET_STATE	YES	YES	30008 FT_C_MARKET_STATE_ID
FT_C_SECTION	YES	NO	30009 FT_C_SECTION_ID
FT_C_TRADING_STATE	YES	NO	30010 FT_C_TRADING_STATE_ID
FT_C_SECURITY_STATE	YES	NO	30011 FT_C_SECURITY_STATE_ID
FT_C_MARKET_MODEL	YES	NO	30012 FT_C_MARKET_MODEL_ID
FT_C_MARKET_MODEL_TIMETABLE	YES	NO	30013 FT_C_MARKET_MODEL_TIMETABLE_ID
FT_C_ORDER	YES	YES	30014 FT_C_ORDER_ID
FT_C_ORDER_HISTORY	YES	NO	30015 FT_C_ORDER_HISTORY_ID
FT_C_QUOTE	YES	YES	30016 FT_C_QUOTE_ID
FT_C_FILL	YES	NO	30017 FT_C_FILL_ID
FT_C_SETTL_SYSTEM	YES	NO	30018 FT_C_SETTL_SYSTEM_ID
FT_C_EXEC_STAT	YES	NO	30020 FT_C_EXEC_STAT_ID
FT_C_RFCQ_TRADING_LIST_SUMMARY			30021
FT_C_RFCQ_TRADING_LIST_SUMMARY_ID			YES NO
FT_C_PRICE_EXEC	YES	NO	30023 FT_C_PRICE_EXEC_ID
FT_C_DEPTH	YES	NO	30024 FT_C_DEPTH_ID
FT_C_BOOK	YES	NO	30025 FT_C_BOOK_ID
FT_C_MEMBER	YES	NO	30027 FT_C_MEMBER_ID
FT_C_MEMBER_STATE	YES	YES	30029 FT_C_MEMBER_STATE_ID
FT_C_OPERATOR_STATE	YES	YES	30030 FT_C_OPERATOR_STATE_ID
FT_C_RFQ_BULK_RFQ_ORDER	YES	YES	30031 FT_C_RFQ_BULK_RFQ_ORDER_ID
FT_C_OFFICIAL_PRICE	YES	NO	30032 FT_C_OFFICIAL_PRICE_ID
FT_C_SECTION_PLANNING			30040 FT_C_SECTION_PLANNING_ID

FT_C_SECURITY_PLANNING	YES	NO	30041 FT_C_SECURITY_PLANNING_ID
FT_C_SECURITY_ISSUE	YES	NO	30046 FT_C_SECURITY_ISSUE_ID
FT_C_RFQ_REQ	YES	NO	30047 FT_C_RFQ_REQ_ID
FT_C_REQUEST_INFO	YES	YES	30049 FT_C_REQUEST_INFO_ID
FT_C_ERROR_INFO	NO	YES	30050 FT_C_ERROR_INFO_ID
FT_C_MARKET_INFO	NO	NO	30051 FT_C_MARKET_INFO_ID
FT_C_CLIENT	YES	NO	30052 FT_C_CLIENT_ID
FT_C_CLIENT_PER_OPERATOR	YES	YES	30053 FT_C_CLIENT_PER_OPERATOR_ID
FT_C_ACCOUNT_PER_CLIENT	YES	YES	30054 FT_C_ACCOUNT_PER_CLIENT_ID
FT_C_REQUEST_SECURITY	YES	YES	30056 FT_C_REQUEST_SECURITY_ID
FT_C_SECURITY_BO	NO	YES	30057 FT_C_SECURITY_BO_ID
FT_C_UNDERLYING_BO	YES	NO	30058 FT_C_UNDERLYING_BO_ID
FT_C_REQUEST_FOR_QUOTE	YES	NO	30061 FT_C_REQUEST_FOR_QUOTE_ID
FT_C_STATISTICS	YES	YES	30063 FT_C_STATISTICS_ID
FT_C_MAIL	YES	NO	30064 FT_C_MAIL_ID
FT_C_MEMBER_STATISTIC	YES	YES	30065 FT_C_MEMBER_STATISTIC_ID
FT_C_CONTRACT_REPORT	YES	NO	30068 FT_C_CONTRACT_REPORT_ID
FT_C_ROW_DEPTH	YES	NO	30072 FT_C_ROW_DEPTH_ID
FT_C_ROW_BOOK	YES	NO	30073 FT_C_ROW_BOOK_ID
FT_C_SECURITY_EXT	YES	NO	30075 FT_C_SECURITY_EXT_ID
FT_C_NEWS_HEADER	YES	NO	30076 FT_C_NEWS_HEADER_ID
FT_C_AUCTION_HISTORY	YES	NO	30078 FT_C_AUCTION_HISTORY_ID
FT_C_CROSS_ORDER	YES	NO	30079 FT_C_CROSS_ORDER_ID
FT_C_QUERY_INFO_BD	NO	YES	30080 FT_C_QUERY_INFO_BD_ID
FT_C_PRICE_EXEC_WND	NO	NO	30082 FT_C_PRICE_EXEC_WND_ID
FT_C_PRICE_EXEC_HISTORY	YES	NO	30083 FT_C_PRICE_EXEC_HISTORY_ID
FT_C_PRICE_EXEC_DAILY	YES	NO	30084 FT_C_PRICE_EXEC_DAILY_ID
FT_C_SUB_FILL	YES	NO	30085 FT_C_SUB_FILL_ID
FT_C_FILL_ALLOC_TRANS	YES	NO	30086 FT_C_FILL_ALLOC_TRANS_ID
FT_C_GC_COMPOSITION	NO	YES	30087 FT_C_GC_COMPOSITION_ID
FT_C_GC_FILL	YES	NO	30088 FT_C_GC_FILL_ID
FT_C_MARKET_TERM	YES	NO	30090 FT_C_MARKET_TERM_ID
FT_C_SETTL_INFORMATION	YES	NO	30093 FT_C_SETTL_INFORMATION_ID
FT_C_SETTL_GROUP_SYSTEM	YES	NO	30094 FT_C_SETTL_GROUP_SYSTEM_ID
FT_C_CALENDAR	YES	NO	30095 FT_C_CALENDAR_ID
FT_C_CALENDAR_EXCP	YES	NO	30096 FT_C_CALENDAR_EXCP_ID

FT_C_MARKET_CALENDAR	YES	NO	30097	FT_C_MARKET_CALENDAR_ID
FT_C_QUOTE_HISTORY	YES	NO	30099	FT_C_QUOTE_HISTORY_ID
FT_C_PRIVATE_DEPTH	YES	NO	30104	FT_C_PRIVATE_DEPTH_ID
FT_C_PREVIEW	YES	NO	30105	FT_C_PREVIEW_ID
FT_C_COUNTERPART_SETUP	NO	YES	30106	FT_C_COUNTERPART_SETUP_ID
FT_C_PRODUCT_LIMIT	YES	YES	30107	FT_C_PRODUCT_LIMIT_ID
FT_C_GLOBAL_LIMIT	YES	YES	30108	FT_C_GLOBAL_LIMIT_ID
FT_C_MEMBER_MIN_QTY	YES	YES	30109	FT_C_MEMBER_MIN_QTY_ID
FT_C_CAPS_PARAM	YES	YES	30110	FT_C_CAPS_PARAM_ID
FT_C_CAPS_PERIOD	YES	NO	30111	FT_C_CAPS_PERIOD_ID
FT_C_MEMBER_QUOTEACC	YES	NO	30113	FT_C_MEMBER_QUOTEACC_ID
FT_C_INDIRECT_FILL	YES	YES	30114	FT_C_INDIRECT_FILL_ID
FT_C_STATS	YES	NO	30115	FT_C_STATS_ID
FT_C_OPEN_FILL	YES	NO	30116	FT_C_OPEN_FILL_ID
FT_C_MARKET_EXT	YES	NO	30118	FT_C_MARKET_EXT_ID
FT_C_SETTL_NOTIFY	YES	NO	30119	FT_C_SETTL_NOTIFY_ID
FT_C_CALENDAR_WEEK	YES	NO	30121	FT_C_CALENDAR_WEEK_ID
FT_C_CURRENCY	YES	NO	30124	FT_C_CURRENCY_ID
FT_C_CUTOFF	YES	NO	30134	FT_C_CUTOFF_ID
FT_C_MARKET_OPERATOR	YES	NO	30135	FT_C_MARKET_OPERATOR_ID
FT_C_RFQ_MSG	YES	NO	30140	FT_C_RFQ_MSG_ID
FT_C_OTC_FILL	YES	YES	30141	FT_C_OTC_FILL_ID
FT_C_ORDER_EXT	YES	YES	30142	FT_C_ORDER_EXT_ID
FT_C_TICKS	NO	YES	30144	FT_C_TICKS_ID
FT_C_MARKET_SETTL_SYSTEM	YES	NO	30145	FT_C_MARKET_SETTL_SYSTEM_ID
FT_C_MARKET_SETTL_INFORMATION	YES	NO	30146	
FT_C_MARKET_SETTL_INFORMATION_ID	YES	NO		
FT_C_RFQ_REQ_EXT	YES	NO	30150	FT_C_RFQ_REQ_EXT_ID
FT_C_CARE_ORDER_SPLIT	YES	NO	30152	FT_C_CARE_ORDER_SPLIT_ID
FT_C_MARKET_VIEW_COMPOSITION	YES	YES	30154	
FT_C_MARKET_VIEW_COMPOSITION_ID	YES	NO		
FT_C_CARE_ORDER_REQ	NO	YES	30155	FT_C_CARE_ORDER_REQ_ID
FT_C_REQUEST_TOPIC	NO	YES	30156	FT_C_REQUEST_TOPIC_ID
FT_C_DICTIONARY_QUERY_PAR	YES	YES	30157	FT_C_DICTIONARY_QUERY_PAR_ID
FT_C_ACCOUNT_ALIAS_PER_OPERATOR	YES	YES	30159	
FT_C_ACCOUNT_ALIAS_PER_OPERATOR_ID	YES	YES		
FT_C_MEMBER_SETTL_SYSTEMS	YES	NO	30160	FT_C_MEMBER_SETTL_SYSTEMS_ID
FT_C_LINKED_SETTL_SYSTEMS	YES	NO	30161	FT_C_LINKED_SETTL_SYSTEMS_ID
FT_C_CARE_ORDER_EDIT_REQUEST			30163	

FT_C_CARE_ORDER_EDIT_REQUEST_ID			NO	YES	
FT_C_STRATEGY_LEG			30167	FT_C_STRATEGY_LEG_ID	
	YES	NO			
FT_C_ORDER_EXTRA_INFO			30168	FT_C_ORDER_EXTRA_INFO_ID	
	YES	NO			
FT_C_LINKED_GROUP			30169	FT_C_LINKED_GROUP_ID	
	YES	YES			
FT_C_MASS_ACTION			30173	FT_C_MASS_ACTION_ID	
	NO	YES			
FT_C_RFQ_QUOTE_RANK			30174	FT_C_RFQ_QUOTE_RANK_ID	
	YES	NO			
FT_C_DEPTH_RFQOFFER			30175	FT_C_DEPTH_RFQOFFER_ID	
	YES	NO			
FT_C_SECURITY_LIST			30176	FT_C_SECURITY_LIST_ID	
	YES	NO			
FT_C_BLOTTER			30181	FT_C_BLOTTER_ID	
	YES	NO			
FT_C_DER_CLASS_INFO			30185	FT_C_DER_CLASS_INFO_ID	
	YES	NO			
FT_C_DER_THEO_PRICE			30186	FT_C_DER_THEO_PRICE_ID	
	YES	NO			
FT_C_QUOTE_PRICE_EDIT			30192	FT_C_QUOTE_PRICE_EDIT_ID	
	NO	YES			
FT_C_RFCQ_TRADING_RELATION			30194	FT_C_RFCQ_TRADING_RELATION_ID	
	YES	YES			
FT_C_RFCQ_TRADING_RELATION_EXCEPTION			30195		
FT_C_RFCQ_TRADING_RELATION_EXCEPTION_ID				YES	YES
FT_C_SELL_SIDE_MEMBER			30197	FT_C_SELL_SIDE_MEMBER_ID	
	YES	NO			
FT_C_MEMBER_ACCOUNT			30198	FT_C_MEMBER_ACCOUNT_ID	
	YES	NO			
FT_C_MEMBER_ACCOUNT_INFO			30199	FT_C_MEMBER_ACCOUNT_INFO_ID	
	YES	NO			
FT_C_MEMBER_ACCOUNT_EXCEPTION			30200		
FT_C_MEMBER_ACCOUNT_EXCEPTION_ID				YES	YES
FT_C_RFCQ_BOOK			30201	FT_C_RFCQ_BOOK_ID	
	YES	NO			
FT_C_FILL_SPLIT			30202	FT_C_FILL_SPLIT_ID	
	YES	NO			
FT_C_INVENTORY_GROUP			30203	FT_C_INVENTORY_GROUP_ID	
	YES	YES			
FT_C_INVENTORY_GROUP_MEMBER			30204	FT_C_INVENTORY_GROUP_MEMBER_ID	
	YES	YES			
FT_C_RFCQ_SECTION_ENABLE			30205	FT_C_RFCQ_SECTION_ENABLE_ID	
	YES	YES			
FT_C_REQUEST_FOR_QUOTE_MLEG			30206	FT_C_REQUEST_FOR_QUOTE_MLEG_ID	
	YES	YES			
FT_C_RFCQ_SELL_SIDE_SUMMARY			30208	FT_C_RFCQ_SELL_SIDE_SUMMARY_ID	
	YES	NO			
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Chapter 3

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Chapter 4

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4.1 File List

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Chapter 5

Data Structure Documentation

5.1 FT_C_ACCOUNT_ALIAS_PER_OPERATOR Class Reference

Association between account codes and aliases defined by operator.

Data Fields

- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator.
- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of the client.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
Account code.
- [STRING Alias](#) [FT_C_ACCOUNT_CLIENT_LEN]
Alias for the association.
- [FT_C_FLAG Public](#)
The Alias is visible by all operators.
- [FT_C_ORIGIN Origin](#)
The origin of orders sent with this alias.

5.1.1 Detailed Description

Association between account codes and aliases defined by operator.

DB & Subscription/Transaction Details:

- Id: FT_C_ACCOUNT_ALIAS_PER_OPERATOR_ID = 30159
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
OperatorID	STRING	FT_C_OPERATOR_LEN	1	M	M	
ClientID	STRING	FT_C_CLIENT_LEN		M	M	
ClientAccount	STRING	FT_C_ACCOUNT_LEN		M	M	
Alias	STRING	FT_C_ACCOUNT_CLIENT_LEN	2	M	M	
Public	FT_C_FLAG	1		?	?	
Origin	FT_C_ORIGIN	1		?	?	

KEY Definition:

```

KEYUNIQUE FT_C_ACCOUNT_ALIAS_PER_OPERATORKey = 1

SEG MEMBER      TYPE

1  OperatorID  KEYA
2  Alias       KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.2 FT_C_ACCOUNT_ALLOC_INFO Class Reference

Specified the account allocation details.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of client.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
Client account code of the order.

5.2.1 Detailed Description

Specified the account allocation details.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ClientID	STRING	FT_C_CLIENT_LEN			
ClientAccount	STRING	FT_C_ACCOUNT_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.3 FT_C_ACCOUNT_PER_CLIENT Class Reference

Association between account codes and clients.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of the client.

5.3 FT_C_ACCOUNT_PER_CLIENT Class Reference

- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
Account code.
- [STRING Alias](#) [FT_C_ACCOUNT_CLIENT_LEN]
Alias for the association.
- [FT_C_ACCOUNT_TYPE](#) Type
Type of the client account.
- [STRING AccountNumber](#) [FT_C_ACCOUNT_NUMBER_LEN]
Extended Account Number.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the client.
- [FT_C_FLAG NoGUIFlag](#)
Exclude account from GUI order entry.
- [FT_C_ENTITY_ACTION](#) Action
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID that sent the transaction.
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.

5.3.1 Detailed Description

Association between account codes and clients.

This class associate client accounts to clients.

DB & Subscription/Transaction Details:

- Id: FT_C_ACCOUNT_PER_CLIENT_ID = 30054
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	K	INS	UPD	FMT
ClientID	STRING	FT_C_CLIENT_LEN	1	M	M		
ClientAccount	STRING	FT_C_ACCOUNT_LEN	2	M	M		
Alias	STRING	FT_C_ACCOUNT_CLIENT_LEN	1	O	O		
Type	FT_C_ACCOUNT_TYPE	1			O	O	
AccountNumber	STRING	FT_C_ACCOUNT_NUMBER_LEN			O	O	
Description	STRING	FT_C_DESCRIPTION_LEN					
NoGUIFlag	FT_C_FLAG	1			?	?	
Action	FT_C_ENTITY_ACTION	1					
ActionOperatorID	STRING	FT_C_OPERATOR_LEN					
ActionDate	LDATE	1					
ActionTime	MTIME	1					

KEY Definition:

KEYUNIQUE FT_C_ACCOUNT_PER_CLIENTKey = 1

SEG	MEMBER	TYPE
1	ClientID	KEYA
2	ClientAccount	KEYA

KEY Definition:

```
KEYUNIQUE FT_C_ACC_PER_CLI_AliasKey = 2
SEG MEMBER TYPE
1 Alias KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.4 FT_C_ALLOC_CHECK_RESULT Class Reference

Contains allocation check results.

Data Fields

- [FT_C_FLAG CheckOK](#)
Indicates if the nth security of the allocation passed all checks.
- [STRING ErrorDescr \[FT_C_ALLOC_ERROR_LEN\]](#)
If one of the check failed contains a short description about the error.

5.4.1 Detailed Description

Contains allocation check results.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEM	INS	UPD	FMT
CheckOK	FT_C_FLAG	1			
ErrorDescr	STRING	FT_C_ALLOC_ERROR_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.5 FT_C_ALLOC_INFO Class Reference

Subclass - Specifies the allocation details.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security to be allocated.
- [DOUBLE Qty](#)

5.6 FT_C_APPROVAL_INFO Class Reference

- *Quantity of the security to be allocated.*
- [INT AllocItemNo](#)
Number of allocation item.
- [INT OrigAllocItemNo](#)
Original number of allocation item.

5.5.1 Detailed Description

Subclass - Specifies the allocation details.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN				
Qty	DOUBLE	1				
AllocItemNo	INT	1				
OrigAllocItemNo	INT	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.6 FT_C_APPROVAL_INFO Class Reference

Subclass - Indicates whether the price should be approved or not and by who.

Data Fields

- [FT_C_FLAG TraderApproval](#)
- [STRING ApprovalOperator](#) [[FT_C_OPERATOR_LEN](#)]

5.6.1 Detailed Description

Subclass - Indicates whether the price should be approved or not and by who.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
TraderApproval	FT_C_FLAG	1				
ApprovalOperator	STRING	FT_C_OPERATOR_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.7 FT_C_AUCTION_HISTORY Class Reference

Prices and quantities of a security that have been exchanged during the auction phase. Information available for the markets that provide this feature (for Equities).

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
- **DOUBLE AuctionPrice**
- **MTIME AuctionPriceTime**
- **DOUBLE AuctionQuantity**
- **DOUBLE AuctionImbalance**
- **FT_C_AP_SUIT AuctionPriceSuitability**
- **ULONG AuctionContractNumber**
Number of contracts made with this AuctionPrice.
- **ULONG NumberOfOpeningClosure**
Number of auctions made during the day for this security.
- **FT_C_AUCTION_TYPE Type**
- **FT_C_TRADING_PHASE Phase**
*Next trading phase - **Not used***
- **STRING PhaseDescription** [FT_C_PHASE_DESCRIPTION_LEN]
Code (provided by the market) of the phase.
- **MTIME TimeOfMessage**

5.7.1 Detailed Description

Prices and quantities of a security that have been exchanged during the auction phase. Information available for the markets that provide this feature (for Equities).

DB & Subscription/Transaction Details:

- Id: FT_C_AUCTION_HISTORY_ID = 30078
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD F
MT			
FTSecID	STRING	FT_C_SEC_LEN	1
AuctionPrice	DOUBLE	1	
AuctionPriceTime	MTIME	1	2
AuctionQuantity	DOUBLE	1	
AuctionImbalance	DOUBLE	1	
AuctionPriceSuitability	FT_C_AP_SUIT	1	
AuctionContractNumber	ULONG	1	
NumberOfOpeningClosure	ULONG	1	
Type	FT_C_AUCTION_TYPE	1	
Phase	FT_C_TRADING_PHASE	1	
PhaseDescription	STRING	FT_C_PHASE_DESCRIPTION_LEN	
TimeOfMessage	MTIME	1	

KEY Definition:

KEYUNIQUE FT_C_AUCTION_HISTORYKey = 1

5.8 FT_C_AUDIT_INFORMATION Class Reference

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	AuctionPriceTime	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.8 FT_C_AUDIT_INFORMATION Class Reference

General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

Data Fields

- [STRING ActionMemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member who transacted upon the class.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the user who transacted upon the class.
- [FT_C_STATUS Status](#)
Status of the group.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.8.1 Detailed Description

General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ActionMemberID	STRING	FT_C_MEMBER_LEN			
ActionOperatorID	STRING	FT_C_OPERATOR_LEN			
Status	FT_C_STATUS	1			
CreationDate	LDATE	1			
CreationTime	MTIME	1			
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.9 FT_C_BALANCE Class Reference

Provides the balance of the contracts (money markets)

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
MemberID.
- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
FTSecID.
- [FT_C_FLAG AggregateProduct](#)
If flagged 'Yes', it is an aggregated product.
- [DOUBLE Balance](#)
Balance = Credit - Debit.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the Exchange.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the Market.

5.9.1 Detailed Description

Provides the balance of the contracts (money markets)

DB & Subscription/Transaction Details:

- Id: FT_C_BALANCE_ID = 30219
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	3			
FTSecID	STRING	FT_C_SEC_LEN	4			
AggregateProduct	FT_C_FLAG	1				
Balance	DOUBLE	1				
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			

KEY Definition:

KEYUNIQUE FT_C_BALANCEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.10 FT_C_BASKET Class Reference

List of all the baskets.

Data Fields

- [STRING BasketID](#) [FT_C_BASKET_LEN]
Unique ID of the basket.
- [DOUBLE Coefficient](#)
Coefficient to compare the values of the same basket if there are some differences (added or removed security)
- [ULONG YesterdayValue](#)
Basket Value of the previous trading day.

5.10.1 Detailed Description

List of all the baskets.

This class lists all the names of particular security group.

DB & Subscription/Transaction Details:

- Id: FT_C_BASKET_ID = 30004
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
BasketID	STRING	FT_C_BASKET_LEN	1			
Coefficient	DOUBLE	1				
YesterdayValue	ULONG	1				

KEY Definition:

```
KEYUNIQUE FT_C_BASKETKey = 1

SEG MEMBER    TYPE

1    BasketID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.11 FT_C_BASKET_COMPOSITION Class Reference

List of all the securities the baskets own.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
Unique ID of the security.
- [STRING BasketID](#) [FT_C_BASKET_LEN]

- *Unique ID of the Basket.*
- [DOUBLE Price](#)
Price of the security.
- [DOUBLE Weight](#)
Weight of the security to calculate the value of the basket.

5.11.1 Detailed Description

List of all the securities the baskets own.

This class lists the securities that compose each basket.

DB & Subscription/Transaction Details:

- Id: FT_C_BASKET_COMPOSITION_ID = 30005
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	2		
BasketID	STRING	FT_C_BASKET_LEN	1		
Price	DOUBLE	1			
Weight	DOUBLE	1			

KEY Definition:

```

KEYUNIQUE FT_C_BASKET_COMPOSITIONKey = 1

SEG MEMBER    TYPE

1  BasketID  KEYA
2  FTSecID   KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.12 FT_C_BASKET_STATUS Class Reference

Description of the basket status.

Data Fields

- [STRING BasketID \[FT_C_BASKET_LEN\]](#)
Unique ID of the basket.
- [ULONG Value](#)
Value of the basket in the current trading day.
- [MTIME Time](#)
Time the value referred to.
- [FT_C_SIGN Trend](#)
Trend of the basket value.
- [DOUBLE PercVar](#)

5.13 FT_C_BLOTTER Class Reference

Percentage variation of the price.

- [ULONG MaximumValue](#)

Maximum value in the current trading day.

- [ULONG MinimumValue](#)

Minimum value in the current trading day.

- [DOUBLE dValue](#)

Value of the basket in the current trading day.

- [DOUBLE dMaximumValue](#)

Maximum value in the current trading day.

- [DOUBLE dMinimumValue](#)

Minimum value in the current trading day.

5.12.1 Detailed Description

Description of the basket status.

This class gives information about the status of the basket.

DB & Subscription/Transaction Details:

- Id: FT_C_BASKET_STATUS_ID = 30006
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
BasketID	STRING	FT_C_BASKET_LEN	1
Value	ULONG	1	
Time	MTIME	1	
Trend	FT_C_SIGN	1	
PercVar	DOUBLE	1	
MaximumValue	ULONG	1	
MinimumValue	ULONG	1	
dValue	DOUBLE	1	
dMaximumValue	DOUBLE	1	
dMinimumValue	DOUBLE	1	

KEY Definition:

```
KEYUNIQUE FT_C_BASKET_STATUSKey = 1

SEG MEMBER    TYPE
1    BasketID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.13 FT_C_BLOTTER Class Reference

History of all modifications of the order.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by FastTrade.
- [STRING OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID, useful to track the history of all modifications to the order.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Order ID chosen by the operator.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
MemberCode.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.
- [LDATE CreationDate](#)
Creation date of the order.
- [MTIME CreationTime](#)
Creation time of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Order currency.
- [FT_C_VERB Verb](#)
Verb of the order.
- [FT_C_ORDER_TYPE OrderType](#)
Type of the order.
- [FT_C_QTY_PARAMETER QtyParameter](#)
Parameter to choose if the whole quantity of the quantity must be matched at the same time.
- [FT_C_TIMEINFORCE TimeInForce](#)
Parameter to determine the life of the order.
- [LDATE ValidityDate](#)
Date of the end of the order's validity.
- [MTIME ValidityTime](#)
Hour of the end of the order's validity.
- [FT_C_ORDER_STATUS Status](#)
Status of the order.
- [DOUBLE Price](#)
Limit price of the order.
- [DOUBLE Volatility](#)
Not used
- [DOUBLE Yield](#)
Yield price of the order.
- [DOUBLE MinVolQty](#)
Minimum quantity to be filled once the order is entered.

- **DOUBLE MinFillSize**
Minimum quantity to be matched in a single fill.
- **DOUBLE Qty**
Quantity of the order.
- **DOUBLE VisibleQty**
Visible quantity of the order in the market book.
- **DOUBLE ExecutedQty**
Total executed quantity since the order has been inserted.
- **DOUBLE RemainingQty**
Remaining quantity since the last order update.
- **FT_C_QTY_TYPE RelativeQty**
Relative quantity.
- **DOUBLE StopPrice**
Price that triggers a stop order.
- **FT_C_STOP_TRIGGER_MECHANISM TriggerMechanism**
Activation rule for stop orders.
- **ULONG BookPriority**
*Number representing the order priority on the book. **Not used***
- **STRING UserText [FT_C_USER_TEXT_LEN]**
Free text.
- **FT_C_CLIENT_INFO Client**
- **FT_C_CLEARING_INFO Clearing**
- **FT_C_FLAG ConfirmFlag**
Order needing explicit confirmation (used to send order on EuroNext market)
- **FT_C_NEG_PHASE AuctionFlag**
Order inserted for the auction phase only.
- **FT_C_OPT_COMBO_IND ComboIndicator**
Not used
- **FT_C_FLAG IssueOrder**
Issue order.
- **STRING TriggerFTSecID [FT_C_SEC_LEN]**
ID of the security.
- **STRING CounterpartMemberID [FT_C_MEMBER_LEN]**
Member of the counterpart operator.
- **STRING ClearingHouseID [FT_C_CLEARING_HOUSE_LEN]**
- **FT_C_FLAG TransparentFlag**
- **FT_C_FLAG CCPOnlyFlag**
- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**
ID of the order assigned by the market.
- **ULONG SeqNo**
*Incremental for each order change. **Not used***
- **FT_C_FLAG CareOrder**
Flag to determine if the order is a care order.
- **DOUBLE TradesAvgPrice**
Average price of the fills generated by this order.
- **STRING ParentOrderID [FT_C_ORDER_LEN]**
OrderID of the care order this order is linked to.
- **DOUBLE ActiveExecutedQty**
Quantity of the care order in the book.
- **DOUBLE FeesAmount**

- **DOUBLE SettlementAmount**
- **STRING Tag** [FT_C_USER_TEXT_LEN]
- **FT_C_ACTION IsManualEdit**
- **STRING SalesOperatorID** [FT_C_OPERATOR_LEN]
Operator ID of the creator of the care order.
- **FT_C_OWN_TYPE OrderPrivate**
*Flag to determine if the order is private (OperatorID). **Not used***
- **FT_C_BYPASS_FLAG ByPassSentinel**
Flag to determine if the order should be checked by the sentinel service (only transactional)
- **FT_C_CARE_RELEASE_STATUS ToSettle**
Ready for MiddleOffice.
- **FT_C_PRIORITY Priority**
*Priority of the order. **Not used***
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **LONG RefusedDel**
Not used
- **DOUBLE ExCurChangeRate**
*Exchange rate between currency of the order and the currency of the security. **Not used***
- **STRING LinkTag** [FT_C_LINK_TAG_LEN]
Not used
- **FT_C_LINK_FLAG LinkFlag**
Not used
- **FT_C_FLAG Indicative**
If set to YES, the order is indicative.
- **FT_C_FLAG WelcomePlusOnly**
If set to YES, the order may be aggressed only by member with a member risk profile mutually set to "WelcomePlus".
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
ID of the market place of the market.
- **STRING MarketID** [FT_C_MARKET_LEN]
ID of the market.
- **STRING FTProductID** [FT_C_SEC_LEN]
Product code.
- **STRING BrokerID** [FT_C_BROKER_LEN]
Broker to who the order is referred to.
- **STRING ClientReference** [FT_C_USER_TEXT_LEN]
Free text available to define a client.
- **STRING OnBehalfOf** [FT_C_USER_TEXT_LEN]
Free text available to define a client.
- **LDATE RecvDate**
Date the order request was received.
- **MTIME RecvTime**
Time the order request was received.
- **FT_C_INTERNAL_ORDER_STATUS InternalStatus**
Order status in the FastTrade platform.
- **FT_C_FLAG InternalOrderFlag**
Internal use.
- **DOUBLE TotTradesAvgPrice**
Total Average price of the fills generated by this order.
- **STRING BlotterKey** [FT_C_BLOTTER_MSG_KEY_LEN]
OrderHist ClientOrderID FillHist FillID.

5.13 FT_C_BLOTTER Class Reference

- **LDATE BlotterDate**
Creation date of the Blotter.
- **MTIME BlotterTime**
Creation time of the Blotter.
- **STRING FillID [FT_C_FILL_LEN]**
FillID that had been generated by this order.
- **FT_C_FILL_STATUS FillStatus**
Status of the fill.
- **DOUBLE FillQty**
Quantity filled of the order with this fill.
- **DOUBLE FillPrice**
Price the order was filled.
- **LDATE FillDate**
Date of the fill creation.
- **MTIME FillTime**
Time of the fill creation.
- **LONG ErrorCode**
Code of the error generated by the rejection of the order.
- **STRING ErrorString [FT_C_ERROR_LEN]**
Description of the error.
- **FT_C_ERROR_SOURCE ErrorSource**
Origin of the error.
- **STRING ClientFillID [FT_C_FILL_LEN]**
Primary key of the class FT_C_CLIENT_FILL (Other type of notification of a fill to a client)
- **FT_C_FLAG_UND OtcOrder**
Flag that indicates if the it is an OTC order or not.
- **FT_C_NEXT_DATE_MODE NextDateOrder**
Next date order.
- **LDATE ActivationDate**
if the value of NextDateOrder is "yes" then the value "0" means that the order is a valid otherwise the order will become valid at the specified date
- **DOUBLE BrokerFeeAmount**
Fees paid to the broker.
- **DOUBLE MngFeeAmount**
Management fees paid by the client.
- **DOUBLE TaxAmount**
- **FT_C_FLAG FeesCalc**
Indicates whether FeeAmount and MngFeeAmount are significant or not.
- **FT_C_OP_TYPE OpType**
Type of operator who entered the order.
- **STRING SettlCurrency [FT_C_CURRENCY_LEN]**
- **STRING CliCurrency [FT_C_CURRENCY_LEN]**
- **FT_C_FLAG MrkFeeCalc**
Indicates whether TaxAmount is significant or not.
- **DOUBLE OtherNegFee**
Management fees paid to the broker.
- **FT_C_FLAG NegFeeCalc**
Indicates whether BrokerFeeAmount and OtherNegFee are significant or not.
- **FT_C_FLAG_UND TAH**
Order entered in TAH phase.

- **FT_C_FLAG IsBestOrder**
Indicates if it is an order of Best Execution.
- **FT_C_INTERNALIZER_MODE InternalizerMode**
Indicates how an order of Best Execution has to be internalize.
- **FT_C_BEST_EXEC_PRIORITY BestExecIndicator**
Indicates the priority to consider for an order of Best Execution.
- **DOUBLE TotActiveExecutedQty**
Sum of all the active fill's quantity since the order was born.
- **LDATE SettlementDate**
Date of Settlement.
- **STRING OrigClientOrderID [FT_C_CLIENT_ORDER_LEN]**
Original Order ID chosen by the operator.
- **STRING ParentClientOrderID [FT_C_CLIENT_ORDER_LEN]**
- **FT_C_ACTION PendingAction**
- **FT_C_PERC_FEE_TYPE PercFee**
- **DOUBLE PercCliFeeAmount**
- **DOUBLE PercCliMngFeeAmount**
- **FT_C_FLAG UseSettlFee**
- **DOUBLE SettlCliFeeAmount**
- **DOUBLE SettlCliMngFeeAmount**
- **DOUBLE IncrementalFeeAmount**
- **DOUBLE IncrementalMngFeeAmount**
- **FT_C_FLAG UseLocalTime**
- **LONG TimeOffset**
- **ULONG CliNDec**
- **FT_C_FLAG SyntheticOrderFlag**
- **FT_C_DEALING_STATUS ToDeal**
- **FT_C_DER_ACCOUNT_TYPE DerAccountType**
- **STRING DerAccount [FT_C_ACCOUNT_LEN]**
- **STRING DerSubAccount [FT_C_ACCOUNT_LEN]**
- **FT_C_SHORT_STATUS ShortStatus**
- **STRING FullStatusDesc [FT_C_FULL_STATUS_DESC_LEN]**
- **FT_C_ORDER_FILL_EXCEPTION FillException**
Exception on orders fill.
- **FT_C_FEE_EXCEPTION FeeException**
Failed to calculate order fees.
- **STRING InitialClientOrderID [FT_C_CLIENT_ORDER_LEN]**
ClientOrderID of the first image of order.
- **LDATE LocalCreationDate**
Date of the creation of the order.
- **MTIME LocalCreationTime**
Time of the creation of the order.
- **FT_C_TIMEINFORCE OriginalTimeInForce**
Original timeinforce of the order.
- **LDATE OriginalValidityDate**
Original Validity date of the order.
- **FT_C_FLAG Moved**
Indicates if the order is a result of a switch (manage execution)
- **STRING SwitchLinkID [FT_C_ORDER_LEN]**
see table FT_C_BLOTTER_SWITCH_LINK
- **DOUBLE SettlIncrementalFeeAmount**

- **DOUBLE** `SettlIncrementalMngFeeAmount`
- **STRING** `SettlementCircuit` [FT_C_MIC_LEN]
Settlement Circuit. The place of trading where the order is executed must belong to this settlement circuit (Best Execution).
- **FT_C_BEST_EXEC_PROFILE** `BestExecProfile`
Overrides the Best Execution profile associated with the Client.
- **DOUBLE** `PegIncrement`
Increment for pegged orders or percentage step in case of trailing stop percentage.
- **FT_C_FLAG** `HiddenOrder`
Indicates if the order is hidden.
- **FT_C_PEG_TYPE** `PegType`
Type of the pegged order.
- **STRING** `StrategyManager` [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **FT_C_STRIKER_QUOTE_LEG** `StrikerPrice`
Striker price info.
- **DOUBLE** `UserChangeRate`
Exchange rate, agreed with the client, to apply to the order.
- **FT_C_FLAG_UND** `UserChangeEnabled`
Indicates if the client is using a user change rate.
- **FT_C_SHORT_SELL_TYPE** `ShortSellType`
Indicates if the Sell order is a ShortSell order.
- **STRING** `ShortSellExternalAccount` [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- **FT_C_FLAG_UND** `SweepingEnabled`
Indicates if the order can sweep markets.
- **ULONG** `SweepingNo`
Number of sweeping attempt.
- **ULONG** `SweepingRejectNo`
Number of sweeping attempt rejected.
- **STRING** `ExecPolicyID` [FT_C_EXEC_POLICY_LEN]
ID of the Execution Policy if different from the one associated with the client.
- **STRING** `StrategyWireValue` [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in fix ATDL messages.
- **STRING** `StrategyVersion` [FT_C_STRATEGY_VERSION_LEN]
ATDL Strategy definition version.
- **STRING** `StrategyParameter` [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (fix string format)
- **FT_C_STRATEGY_STATUS** `StrategyStatus`
Status of the ATDL Strategy.
- **STRING** `StrategyLastMsg` [FT_C_USER_TEXT_LEN]
Last message of the ATDL Strategy manager. Provides further details about the strategy status.
- **DOUBLE** `FinancialTax`
Financial tax.
- **FT_C_FINANCIAL_TAX** `FinancialTaxCalc`
Indicates whether the Financial tax is significant or not.
- **FT_C_ORDER_EXECUTION_STRATEGY** `OrderExecutionStrategy`
Multi market execution type.
- **FT_C_FLAG** `VisibleRandom`
Indicates if the order will be replenished with a randomized quantity.
- **DOUBLE** `SecondVisibleQty`

- Visible quantity for replenishment.*

 - [FT_C_STOP_TRAILING_TYPE](#) StopTrailingType

Trailing stop type.
- [DOUBLE](#) StopTrailing

Trailing for stop loss orders.
- [STRING](#) LinkBulkID [FT_C_LINK_BULK_LEN]

ID of the bulk transaction.
- [USHORT](#) BulkLegSeqNo

Incremental for bulk leg.
- [USHORT](#) BulkLegsNum

Number of legs in the bulk.
- [STRING](#) MMTFlags [FT_C_MMT_FLAGS_LEN]

Contains waiver flags for MIFIDII as for MMT v 3.04 specification.
- [FT_C_FIRM_INFO](#) InvestmentDecisionFirm

Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO](#) ExecutionDecisionFirm

Firm (person/algorithm) who executed the investment MIFIDII.
- [ULONG](#) CreationTimeMicroSec

Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) UpdateTimeMicroSec

Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) RecvTimeMicroSec

Microseconds to add to the time set in the RecvTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) BlotterTimeMicroSec

Microseconds to add to the time set in the BlotterTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) FillTimeMicroSec

Microseconds to add to the time set in the FillTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) LocalCreationTimeMicroSec

Microseconds to add to the time set in the LocalCreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG](#) TradingVenueSeqNo

Trading Venue Sequence Number MIFIDII.
- [ULONG](#) OrigClientShortCode

Short code of the original client.
- [FT_C_FLAG_UND](#) RiskReduction

Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)
- [ULONG](#) TransmittingFirmShortCode

ESMA RTS22 Article 4(1)
- [FT_C_FLAG_UND](#) LiquidityProvision

Indicates if the order is in the context of ESMA RTS 8 Article 1.
- [FT_C_LIQUIDITY_INDICATOR](#) Aggressor
- [STRING](#) FillIDExt [FT_C_FILLEXT_LEN]

ID of the fill given by the destination market.
- [STRING](#) MassActionID [FT_C_MASS_ACTION_LEN]

Reserved use.
- [STRING](#) MergeOrderID [FT_C_ORDER_LEN]

5.13 FT_C_BLOTTER Class Reference

- ID of the order this order has been merged into. When equals to OrderID it means the order is the result of the merge.*
- **DOUBLE** `AccruedInterestRate`
Accrued interest per unit.
- **DOUBLE** `AccruedInterestAmount`
Accrued interest amount.
- **STRING** `ReferenceMIC` [FT_C_MIC_LEN]
Reference MIC.
- **DOUBLE** `MarkUp`
Reserved use.
- **DOUBLE** `ExCurChangeRateSpread`
Reserved use.
- **STRING** `PTTVenue` [FT_C_VENUE_LEN]
Code of the counterparty the proposal (that reached the circuit) refers to.
- **STRING** `StrategyFillID` [FT_C_FILL_LEN]
ID of the parent fill, in case of child fill of strategy fill.
- **FT_C_SETTL_DATE_TYPE** `SettlDateType`
Reserved use.
- **USHORT** `SettlementOffset`
Reserved use.
- **FT_C_EXECUTION_SOURCE_CODE** `ExecutionSourceCode`
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- **FT_C_MIFID_CLIENT_TYPE** `OrigClientFirmType`
Type of client according to MIFIDII.
- **STRING** `CrossID` [FT_C_ORDER_LEN]
Unique ID of the cross order.
- **STRING** `InternalReference` [FT_C_USER_TEXT_LEN]
Free text.
- **FT_C_FLAG_UND** `IsPersistent`
Indicates whether the order is persistent or not. If set to "Yes", the order is not cancelled in case of disconnection.
- **STRING** `PIPProposalID` [FT_C_PIP_PROPOSAL_LEN]
Proposal ID assigned during the Price Improvement phase.
- **STRING** `CounterpartLEI` [FT_C_LEI_LEN]
Legal Entity Identifier of the counterpart member.
- **FT_C_PIP_EXEC_TYPE** `PIPExecType`
Indicates if the fill has been made during the Price Improvement phase.
- **DOUBLE** `CancelledQty`
For future use - quantity cancelled by the market as in case of self-matching prevention.

5.13.1 Detailed Description

History of all modifications of the order.

This class provides the history of all the orders made by the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_BLOTTER_ID = 30181
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
FTSecID					STRING	FT_C_SEC_LEN
ISINCode		M	M		STRING	FT_C_ISIN_LEN
OrderID					STRING	FT_C_ORDER_LEN
OrigOrderID	1		M		STRING	FT_C_ORDER_LEN
ClientOrderID					STRING	FT_C_CLIENT_ORDER_LEN
MemberID					STRING	FT_C_MEMBER_LEN
OperatorID					STRING	FT_C_OPERATOR_LEN
MrkOperatorID		M	M		STRING	FT_C_OPERATOR_LEN
CreationDate			M		LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
Currency					STRING	FT_C_CURRENCY_LEN
Verb					FT_C_VERB	1
OrderType		M	M		FT_C_ORDER_TYPE	1
QtyParameter		M	M		FT_C_QTY_PARAMETER	1
TimeInForce		M	M		FT_C_TIMEINFORCE	1
ValidityDate		M	M		LDATE	1
ValidityTime		M	M		MTIME	1
Status					FT_C_ORDER_STATUS	1
Price			M		DOUBLE	1
Volatility		M	M		DOUBLE	1
Yield					DOUBLE	1
MinVolQty					DOUBLE	1
MinFillSize					DOUBLE	1
Qty					DOUBLE	1
VisibleQty		M	M		DOUBLE	1
ExecutedQty					DOUBLE	1
RemainingQty					DOUBLE	1
RelativeQty					FT_C_QTY_TYPE	1
StopPrice					DOUBLE	1
TriggerMechanism		M	M		FT_C_STOP_TRIGGER_MECHANISM	1
BookPriority		M	M		ULONG	1
UserText					STRING	FT_C_USER_TEXT_LEN

5.13 FT_C_BLOTTER Class Reference

Client	FT_C_CLIENT_INFO	1
Clearing	FT_C_CLEARING_INFO	1
ConfirmFlag	FT_C_FLAG	1
AuctionFlag	FT_C_NEG_PHASE	1
ComboIndicator	FT_C_OPT_COMBO_IND	1
IssueOrder	FT_C_FLAG	1
TriggerFTSecID	STRING	FT_C_SEC_LEN
CounterpartMemberID	STRING	FT_C_MEMBER_LEN
ClearingHouseID	STRING	
TransparentFlag	FT_C_FLAG	1
CCPOnlyFlag	FT_C_FLAG	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
SeqNo	ULONG	1
CareOrder	FT_C_FLAG	1
TradesAvgPrice	DOUBLE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
ActiveExecutedQty	DOUBLE	1
FeesAmount	DOUBLE	1
SettlementAmount	DOUBLE	1
Tag	STRING	FT_C_USER_TEXT_LEN
IsManualEdit	FT_C_ACTION	1
SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OrderPrivate	FT_C_OWN_TYPE	1
ByPassSentinel	FT_C_BYPASS_FLAG	1
ToSettle	FT_C_CARE_RELEASE_STATUS	1
Priority	FT_C_PRIORITY	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
RefusedDel	LONG	1
ExCurChangeRate	DOUBLE	1
LinkTag	STRING	FT_C_LINK_TAG_LEN
LinkFlag	FT_C_LINK_FLAG	1
Indicative	FT_C_FLAG	1
WelcomePlusOnly	FT_C_FLAG	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN

BrokerID	STRING	FT_C_BROKER_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
OnBehalfOf	STRING	FT_C_USER_TEXT_LEN
RecvDate	LDATE	1
RecvTime	MTIME	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1
InternalOrderFlag	FT_C_FLAG	1
TotTradesAvgPrice	DOUBLE	1
BlotterKey	STRING	
FT_C_BLOTTER_MSG_KEY_LEN	4	
BlotterDate	LDATE	1
BlotterTime	MTIME	1
FillID	STRING	FT_C_FILL_LEN
FillStatus	FT_C_FILL_STATUS	1
FillQty	DOUBLE	1
FillPrice	DOUBLE	1
FillDate	LDATE	1
FillTime	MTIME	1
ErrorCode	LONG	1
ErrorString	STRING	FT_C_ERROR_LEN
ErrorSource	FT_C_ERROR_SOURCE	1
ClientFillID	STRING	FT_C_FILL_LEN
OtcOrder	FT_C_FLAG_UND	1
NextDateOrder	FT_C_NEXT_DATE_MODE	1
ActivationDate	LDATE	1
BrokerFeeAmount	DOUBLE	1
MngFeeAmount	DOUBLE	1
TaxAmount	DOUBLE	1
FeesCalc	FT_C_FLAG	1
OpType	FT_C_OP_TYPE	1
SettlCurrency	STRING	FT_C_CURRENCY_LEN
CliCurrency	STRING	FT_C_CURRENCY_LEN
MrkFeeCalc	FT_C_FLAG	1
OtherNegFee	DOUBLE	1
NegFeeCalc	FT_C_FLAG	1
TAH	FT_C_FLAG_UND	1
IsBestOrder	FT_C_FLAG	1

5.13 FT_C_BLOTTER Class Reference

InternalizerMode	FT_C_INTERNALIZER_MODE	1
BestExecIndicator	FT_C_BEST_EXEC_PRIORITY	1
TotActiveExecutedQty	DOUBLE	1
SettlementDate	LDATE	1
OrigClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
ParentClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
PendingAction	FT_C_ACTION	1
PercFee	FT_C_PERC_FEE_TYPE	1
PercCliFeeAmount	DOUBLE	1
PercCliMngFeeAmount	DOUBLE	1
UseSettlFee	FT_C_FLAG	1
SettlCliFeeAmount	DOUBLE	1
SettlCliMngFeeAmount	DOUBLE	1
IncrementalFeeAmount	DOUBLE	1
IncrementalMngFeeAmount	DOUBLE	1
UseLocalTime	FT_C_FLAG	1
TimeOffset	LONG	1
ClinDec	ULONG	1
SyntheticOrderFlag	FT_C_FLAG	1
ToDeal	FT_C_DEALING_STATUS	1
DerAccountType	FT_C_DER_ACCOUNT_TYPE	1
DerAccount	STRING	FT_C_ACCOUNT_LEN
DerSubAccount	STRING	FT_C_ACCOUNT_LEN
ShortStatus	FT_C_SHORT_STATUS	1
FullStatusDesc	STRING	
FT_C_FULL_STATUS_DESC_LEN		
FillException	FT_C_ORDER_FILL_EXCEPTION	1
FeeException	FT_C_FEE_EXCEPTION	1
InitialClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
LocalCreationDate	LDATE	1
LocalCreationTime	MTIME	1
OriginalTimeInForce	FT_C_TIMEINFORCE	1
OriginalValidityDate	LDATE	1
Moved	FT_C_FLAG	1
SwitchLinkID	STRING	FT_C_ORDER_LEN
SettlIncrementalFeeAmount	DOUBLE	1
SettlIncrementalMngFeeAmount	DOUBLE	1

SettlementCircuit	STRING	FT_C_MIC_LEN
BestExecProfile	FT_C_BEST_EXEC_PROFILE	1
PegIncrement	DOUBLE	1
HiddenOrder	FT_C_FLAG	1
PegType	FT_C_PEG_TYPE	1
StrategyManager	STRING	
FT_C_STRATEGY_MANAGER_LEN		
StrikerPrice	FT_C_STRIKER_QUOTE_LEG	1
UserChangeRate	DOUBLE	1
UserChangeEnabled	FT_C_FLAG_UND	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
SweepingEnabled	FT_C_FLAG_UND	1
SweepingNo	ULONG	1
SweepingRejectNo	ULONG	1
ExecPolicyID	STRING	FT_C_EXEC_POLICY_LEN
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	
FT_C_STRATEGY_VERSION_LEN		
StrategyParameter	STRING	
FT_C_STRATEGY_PARAMETER_LEN		
StrategyStatus	FT_C_STRATEGY_STATUS	1
StrategyLastMsg	STRING	FT_C_USER_TEXT_LEN
FinancialTax	DOUBLE	1
FinancialTaxCalc	FT_C_FINANCIAL_TAX	1
OrderExecutionStrategy	FT_C_ORDER_EXECUTION_STRATEGY	1
VisibleRandom	FT_C_FLAG	1
SecondVisibleQty	DOUBLE	1
StopTrailingType	FT_C_STOP_TRAILING_TYPE	1
StopTrailing	DOUBLE	1
LinkBulkID	STRING	FT_C_LINK_BULK_LEN
BulkLegSeqNo	USHORT	1
BulkLegsNum	USHORT	1
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
RecvTimeMicroSec	ULONG	1

5.13 FT_C_BLOTTER Class Reference

BlotterTimeMicroSec	ULONG	1
FillTimeMicroSec	ULONG	1
LocalCreationTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
LiquidityProvision	FT_C_FLAG_UND	1
Aggressor	FT_C_LIQUIDITY_INDICATOR	1
FillIDExt	STRING	FT_C_FILLEXT_LEN
MassActionID	STRING	FT_C_MASS_ACTION_LEN
MergeOrderID	STRING	FT_C_ORDER_LEN
AccruedInterestRate	DOUBLE	1
AccruedInterestAmount	DOUBLE	1
ReferenceMIC	STRING	FT_C_MIC_LEN
MarkUp	DOUBLE	1
ExCurChangeRateSpread	DOUBLE	1
PTTVenue	STRING	FT_C_VENUE_LEN
StrategyFillID	STRING	FT_C_FILL_LEN
SettlDateType	FT_C_SETTL_DATE_TYPE	1
SettlementOffset	USHORT	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
CrossID	STRING	FT_C_ORDER_LEN
InternalReference	STRING	FT_C_USER_TEXT_LEN
IsPersistent	FT_C_FLAG_UND	1
PIProposalID	STRING	FT_C_PIP_PROPOSAL_LEN
CounterpartLEI	STRING	FT_C_LEI_LEN
PIPExecType	FT_C_PIP_EXEC_TYPE	1
CancelledQty	DOUBLE	1

KEY Definition:

KEYUNIQUE FT_C_BLOTTERKey = 1

SEG	MEMBER	TYPE
1	OrderID	KEYA
2	MrkOrderID	KEYA
3	IsManualEdit	KEYA
4	BlotterKey	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.14 FT_C_BOOK Class Reference

Market order book per security.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [FT_C_BOOK_ROW Bid](#) [FT_C_BOOK_ROW_NUMBER]
Bid side of the market order book.
- [FT_C_BOOK_ROW Ask](#) [FT_C_BOOK_ROW_NUMBER]
Ask side of the market order book.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [ULONG Position](#)
Number of pages.
- [DOUBLE BidMinQty](#) [FT_C_BOOK_ROW_NUMBER]
Bid min qty.
- [DOUBLE AskMinQty](#) [FT_C_BOOK_ROW_NUMBER]
Ask min qty.
- [MTIME BidTime](#) [FT_C_BOOK_ROW_NUMBER]
Bid time.
- [MTIME AskTime](#) [FT_C_BOOK_ROW_NUMBER]
Ask time.
- [FT_C_BOOK_ROW_EXT BidExt](#) [FT_C_BOOK_ROW_NUMBER]
Bid side of the market order book.
- [FT_C_BOOK_ROW_EXT AskExt](#) [FT_C_BOOK_ROW_NUMBER]
Ask side of the market order book.
- [DOUBLE BidYield](#) [FT_C_BOOK_ROW_NUMBER]
Bid Yield.
- [DOUBLE AskYield](#) [FT_C_BOOK_ROW_NUMBER]
Ask Yield.
- [DOUBLE BidCountervalue](#) [FT_C_BOOK_ROW_NUMBER]
Bid Countervalue.
- [DOUBLE AskCountervalue](#) [FT_C_BOOK_ROW_NUMBER]
Ask Countervalue.
- [STRING BuyerMemberID](#) [FT_C_MEMBER_LEN]
Buyer member that has to receive the book.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.15 FT_C_BOOK_ROW Class Reference

5.14.1 Detailed Description

Market order book per security.

This class provides the view of the market book. The best orders in bid and the best orders in ask are listed for each security. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 5 to 10, or to 15, or to 20. The number of rows is defined as follows: Number of rows = FT_C_BOOK_ROW_NUMBER * (*Position* + 1) Where *Position* can have the following values: 0, 1, 2, 3 and FT_C_BOOK_ROW_NUMBER = 5. Also the order number and the operator that sent the order are shown in this class.

DB & Subscription/Transaction Details:

- Id: FT_C_BOOK_ID = 30025
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Bid	FT_C_BOOK_ROW	FT_C_BOOK_ROW_NUMBER	
Ask	FT_C_BOOK_ROW	FT_C_BOOK_ROW_NUMBER	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
Position	ULONG	1	2
BidMinQty	DOUBLE	FT_C_BOOK_ROW_NUMBER	
AskMinQty	DOUBLE	FT_C_BOOK_ROW_NUMBER	
BidTime	MTIME	FT_C_BOOK_ROW_NUMBER	
AskTime	MTIME	FT_C_BOOK_ROW_NUMBER	
BidExt	FT_C_BOOK_ROW_EXT	FT_C_BOOK_ROW_NUMBER	
AskExt	FT_C_BOOK_ROW_EXT	FT_C_BOOK_ROW_NUMBER	
BidYield	DOUBLE	FT_C_BOOK_ROW_NUMBER	
AskYield	DOUBLE	FT_C_BOOK_ROW_NUMBER	
BidCounterValue	DOUBLE	FT_C_BOOK_ROW_NUMBER	
AskCounterValue	DOUBLE	FT_C_BOOK_ROW_NUMBER	
BuyerMemberID	STRING	FT_C_MEMBER_LEN	
UpdateTimeMicroSec	ULONG	1	

KEY Definition:

KEYUNIQUE FT_C_BOOKKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
2 Position KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.15 FT_C_BOOK_ROW Class Reference

Subclass - Row of the market order book.

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Member of operator who entered the order.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)

Operator owner of the order.

- [STRING OrderID](#) [FT_C_ORDER_LEN]

Order ID.

- [DOUBLE Price](#)

Price of the order.

- [DOUBLE Qty](#)

Quantity of the order.

5.15.1 Detailed Description

Subclass - Row of the market order book.

Empty rows can be identified by *Price* and *Qty* set to zero.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN				
OrderID	STRING	FT_C_ORDER_LEN				
Price	DOUBLE	1				
Qty	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.16 FT_C_BOOK_ROW_EXT Class Reference

Subclass - Row of the market order book.

Data Fields

- [FT_C_TRADABLE_FLAG](#) **IsTradable**
- [STRING ClearingHouseID](#) [FT_C_CLEARING_HOUSE_LEN]
- [FT_C_FLAG](#) **CCPOnlyFlag**

5.16.1 Detailed Description

Subclass - Row of the market order book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.17 FT_C_CALENDAR Class Reference

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
IsTradable	FT_C_TRADABLE_FLAG	1			
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN			
CCPOnlyFlag	FT_C_FLAG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.17 FT_C_CALENDAR Class Reference

Calendars.

Data Fields

- [STRING CalendarID](#) [[FT_C_CALENDAR_LEN](#)]
- [STRING Description](#) [[FT_C_DESCRIPTION_LEN](#)]

5.17.1 Detailed Description

Calendars.

DB & Subscription/Transaction Details:

- Id: FT_C_CALENDAR_ID = 30095
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
CalendarID	STRING	FT_C_CALENDAR_LEN	1			
Description	STRING	FT_C_DESCRIPTION_LEN				

KEY Definition:

KEYUNIQUE	FT_C_CALENDARKey = 1
SEG MEMBER	TYPE
1	CalendarID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.18 FT_C_CALENDAR_EXCP Class Reference

Calendar exceptions.

Data Fields

- [STRING CalendarID](#) [FT_C_CALENDAR_LEN]
Identifier of the calendar.
- [LDATE Date](#)
Date of the exception.
- [FT_C_FLAG WorkingDay](#)
Indicates whether it is a working day or not.
- [FT_C_FLAG RollingFlag](#)
Indicates whether the exception applies every year or not.

5.18.1 Detailed Description

Calendar exceptions.

DB & Subscription/Transaction Details:

- Id: FT_C_CALENDAR_EXCP_ID = 30096
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
CalendarID	STRING	FT_C_CALENDAR_LEN	1
Date	LDATE	1	2
WorkingDay	FT_C_FLAG	1	
RollingFlag	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_CALENDAR_EXCPKey = 1

SEG	MEMBER	TYPE
1	CalendarID	KEYA
2	Date	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.19 FT_C_CALENDAR_WEEK Class Reference

Defines the non working day of the week of each calendar.

Data Fields

- [STRING CalendarID](#) [FT_C_CALENDAR_LEN]
- [FT_C_WEEK_DAY NonWorkingDay](#)

5.20 FT_C_CAPS_PARAM Class Reference

5.19.1 Detailed Description

Defines the non working day of the week of each calendar.

DB & Subscription/Transaction Details:

- Id: FT_C_CALENDAR_WEEK_ID = 30121
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
CalendarID	STRING	FT_C_CALENDAR_LEN	1			
NonWorkingDay	FT_C_WEEK_DAY	1		2		

KEY Definition:

KEYUNIQUE FT_C_CALENDAR_WEEKKey = 1

SEG	MEMBER	TYPE
1	CalendarID	KEYA
2	NonWorkingDay	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.20 FT_C_CAPS_PARAM Class Reference

Limits for the caps.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING CurrencyID](#) [FT_C_CURRENCY_LEN]
ID of the currency.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [STRING IndirectMemberID](#) [FT_C_MEMBER_LEN]
ID of the indirect member.
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
ID of the settlement system.
- [LDATE LastEditDate](#)
Edit Date.
- [MTIME LastEditTime](#)
Edit Time.
- [DOUBLE DailyCAPSLimit](#)

5.20.1 Detailed Description

Limits for the caps.

DB & Subscription/Transaction Details:

- Id: FT_C_CAPS_PARAM_ID = 30110
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	3	M	M	
MarketID	STRING	FT_C_MARKET_LEN	4	M	M	
SectionID	STRING	FT_C_SECTION_LEN	5	M	M	
CurrencyID	STRING	FT_C_CURRENCY_LEN	6	M	M	
MemberID	STRING	FT_C_MEMBER_LEN	1	M	M	
IndirectMemberID	STRING	FT_C_MEMBER_LEN	2	M	M	
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	7	M	M	
LastEditDate	LDATE	1				
LastEditTime	MTIME	1				
DailyCAPSLimit	DOUBLE	1				

KEY Definition:

KEYUNIQUE FT_C_CAPS_PARAMKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	IndirectMemberID	KEYA
3	ExchangeID	KEYA
4	MarketID	KEYA
5	SectionID	KEYA
6	CurrencyID	KEYA
7	SettlSystemID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.21 FT_C_CAPS_PERIOD Class Reference

Information about the fills of an indirect member that are not expired.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING CurrencyID](#) [FT_C_CURRENCY_LEN]
ID of the currency.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]

5.21 FT_C_CAPS_PERIOD Class Reference

- *ID of the member.*
• **STRING IndirectMemberID** [FT_C_MEMBER_LEN]
- *ID of the indirect member.*
• **STRING SettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- *ID of the settlement system.*
• **STRING Currency** [FT_C_CURRENCY_LEN]
- *ID Currency.*
• **DOUBLE Debits**
- *Total of indirect member debits.*
• **DOUBLE Credit**
- *Total of indirect member loss.*
• **DOUBLE Balance**
- *(CRED-DEB)*
• **LDATE SettlementDate**
- *Settlement Date.*
• **DOUBLE DailyCaps**
- **DOUBLE ResidualCaps**
- **DOUBLE SettlConfirmation**

5.21.1 Detailed Description

Information about the fills of an indirect member that are not expired.

DB & Subscription/Transaction Details:

- Id: FT_C_CAPS_PERIOD_ID = 30111
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	3	M		M
MarketID	STRING	FT_C_MARKET_LEN	4	M		M
SectionID	STRING	FT_C_SECTION_LEN	5	M		M
CurrencyID	STRING	FT_C_CURRENCY_LEN	6	M		M
MemberID	STRING	FT_C_MEMBER_LEN	1			
IndirectMemberID	STRING	FT_C_MEMBER_LEN	2			
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	7			
Currency	STRING	FT_C_CURRENCY_LEN				
Debits	DOUBLE	1				
Credit	DOUBLE	1				
Balance	DOUBLE	1				
SettlementDate	LDATE	1			8	
DailyCaps	DOUBLE	1				
ResidualCaps	DOUBLE	1				
SettlConfirmation	DOUBLE	1				

KEY Definition:

KEYUNIQUE FT_C_CAPS_PERIODKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	IndirectMemberID	KEYA
3	ExchangeID	KEYA
4	MarketID	KEYA
5	SectionID	KEYA
6	CurrencyID	KEYA
7	SettlSystemID	KEYA
8	SettlementDate	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.22 FT_C_CARE_ORDER_EDIT_REQUEST Class Reference

Transaction class - Request to modify or delete an existing care order.

Data Fields

- [STRING ReqID](#) [FT_C_ORDER_LEN]
ID of the request given by FastTrade.
- [STRING ClientReqID](#) [FT_C_CLIENT_ORDER_LEN]
- [FT_C_ACTION](#) Action
Edit or Delete. Add, Trade values not valid.
- [STRING ReqOperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING MngOperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING OrderID](#) [FT_C_ORDER_LEN]
ID of the care order given by FastTrade.
- [STRING Message](#) [FT_C_FREE_TEXT_LEN]
- [FT_C_FLAG](#) ChangePrice
- [DOUBLE](#) Price
- [FT_C_FLAG](#) ChangeYield
- [DOUBLE](#) Yield
- [FT_C_FLAG](#) ChangeQty
- [DOUBLE](#) Qty
- [LDATE](#) CreationDate
- [MTIME](#) CreationTime
- [LDATE](#) UpdateDate
Last update date.
- [MTIME](#) UpdateTime
Last update time.
- [FT_C_CARE_ORDER_REQUEST_STATUS](#) RequestStatus
- [FT_C_SHORT_SELL_TYPE](#) ShortSellType
Indicates if the Sell order is a ShortSell order.
- [STRING ShortSellExternalAccount](#) [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- [STRING StrategyParameter](#) [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (fix string format)
- [STRING DealingInstructions](#) [FT_C_FREE_TEXT_LEN]
- [FT_C_ORDER_TYPE](#) OrderType
Type of the order.

5.22.1 Detailed Description

Transaction class - Request to modify or delete an existing care order.

DB & Subscription/Transaction Details:

- Id: FT_C_CARE_ORDER_EDIT_REQUEST_ID = 30163

5.22 FT_C_CARE_ORDER_EDIT_REQUEST Class Reference

- Subscription enabled: **NO**
- Transactions enabled: **YES**

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
ReqID	1		M		STRING	FT_C_ORDER_LEN
ClientReqID					STRING	FT_C_CLIENT_ORDER_LEN
Action					FT_C_ACTION	1
ReqOperatorID		M	M		STRING	FT_C_OPERATOR_LEN
MngOperatorID		M	M		STRING	FT_C_OPERATOR_LEN
OrderID			M		STRING	FT_C_ORDER_LEN
Message		M	M		STRING	FT_C_FREE_TEXT_LEN
ChangePrice					FT_C_FLAG	1
Price					DOUBLE	1
ChangeYield					FT_C_FLAG	1
Yield					DOUBLE	1
ChangeQty					FT_C_FLAG	1
Qty					DOUBLE	1
CreationDate					LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
RequestStatus					FT_C_CARE_ORDER_REQUEST_STATUS	1
ShortSellType					FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount					STRING	FT_C_ACCOUNT_LEN
StrategyParameter					STRING	FT_C_STRATEGY_PARAMETER_LEN
DealingInstructions					STRING	FT_C_FREE_TEXT_LEN
OrderType					FT_C_ORDER_TYPE	1

KEY Definition:

KEYUNIQUE FT_C_CARE_ORDER_EDIT_REQUESTKey = 1

SEG MEMBER TYPE

1 ReqID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.23 FT_C_CARE_ORDER_REQ Class Reference

Transaction class - Create or modify an existing order and simultaneously create the split.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by FastTrade.
- [STRING OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID, useful to track the history of all the modification to the order.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Order ID chosen by the operator.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Not used
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.
- [LDATE CreationDate](#)
Creation date of the order.
- [MTIME CreationTime](#)
Creation time of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Order currency.
- [FT_C_VERB Verb](#)
Verb of the order.
- [FT_C_ORDER_TYPE OrderType](#)
Type of the order.
- [FT_C_QTY_PARAMETER QtyParameter](#)
Parameter to choose if the whole quantity of the quantity must be matched at the same time.
- [FT_C_TIMEINFORCE TimeInForce](#)
Parameter to determine the life of the order.
- [LDATE ValidityDate](#)
Date of the end of the order's validity.
- [MTIME ValidityTime](#)
Hour of the end of the order's validity.
- [FT_C_ORDER_STATUS Status](#)
Status of the order.
- [DOUBLE Price](#)
Limit price of the order.
- [DOUBLE Volatility](#)

Not used

- **DOUBLE Yield**
Yield price of the order.
- **DOUBLE MinVolQty**
Minimum quantity to be filled once the order is entered.
- **DOUBLE MinFillSize**
Minimum quantity to be matched in a single fill.
- **DOUBLE Qty**
Quantity of the order.
- **DOUBLE VisibleQty**
Visible quantity of the order in the market book.
- **DOUBLE ExecutedQty**
Total executed quantity since the order has been inserted.
- **DOUBLE RemainingQty**
Remaining quantity since the last order update.
- **FT_C_QTY_TYPE RelativeQty**
Relative quantity.
- **DOUBLE StopPrice**
Price that triggers a stop order.
- **FT_C_STOP_TRIGGER_MECHANISM TriggerMechanism**
Activation rule for stop orders.
- **ULONG BookPriority**
Number representing the order priority on the book.
- **STRING UserText [FT_C_USER_TEXT_LEN]**
Free text.
- **FT_C_CLIENT_INFO Client**
- **FT_C_CLEARING_INFO Clearing**
- **FT_C_FLAG ConfirmFlag**
Order needing explicit confirmation (used to send order on EuroNext market)
- **FT_C_NEG_PHASE AuctionFlag**
Order inserted for the auction phase only.
- **FT_C_OPT_COMBO_IND ComboIndicator**
- *Not used*
- **FT_C_FLAG IssueOrder**
Issue order.
- **STRING TriggerFTSecID [FT_C_SEC_LEN]**
ID of the security.
- **STRING CounterpartMemberID [FT_C_MEMBER_LEN]**
Member of the counterpart operator.
- **STRING ClearingHouseID [FT_C_CLEARING_HOUSE_LEN]**
- **FT_C_FLAG TransparentFlag**
- **FT_C_FLAG CCPOnlyFlag**
- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**
ID of the order assigned by the market.
- **ULONG SeqNo**
Incremental for each order change.
- **FT_C_FLAG CareOrder**
Flag to determine if the order is a care order.
- **DOUBLE TradesAvgPrice**
Average price of the fills generated by this order.

- **STRING ParentOrderID** [FT_C_ORDER_LEN]
OrderID of the care order this order is linked to.
- **DOUBLE ActiveExecutedQty**
Quantity of the care order in the book.
- **DOUBLE FeesAmount**
- **DOUBLE SettlementAmount**
- **STRING Tag** [FT_C_USER_TEXT_LEN]
- **FT_C_CARE_ORDER_SPLIT_REQ Split**
- **STRING SalesOperatorID** [FT_C_OPERATOR_LEN]
- **FT_C_OWN_TYPE OrderPrivate**
- **FT_C_BYPASS_FLAG ByPassSentinel**
Flag to determine if the order should be checked by the sentinel service (only transactional) or FastTrade's filters.
- **FT_C_CARE_RELEASE_STATUS ToSettle**
Ready for MiddleOffice.
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING SectionID** [FT_C_SECTION_LEN]
- **STRING FTProductID** [FT_C_SEC_LEN]
- **STRING BrokerID** [FT_C_BROKER_LEN]
- **STRING ClientReference** [FT_C_USER_TEXT_LEN]
- **STRING OnBehalfOf** [FT_C_USER_TEXT_LEN]
- **LDATE RecvDate**
Date the order request was received.
- **MTIME RecvTime**
Time the order request was received.
- **FT_C_INTERNAL_ORDER_STATUS InternalStatus**
Order status in the FastTrade platform.
- **FT_C_FLAG ReleaseImmediately**
If set to 'YES', the release of the care order will be done immediately.
- **DOUBLE ReleasePrice**
Price of the immediate released order.
- **DOUBLE ReleaseYield**
Yield of the immediate released order.
- **DOUBLE ReleaseQty**
Quantity of the immediate released order.
- **STRING DealingInstructions** [FT_C_FREE_TEXT_LEN]
- **FT_C_OP_TYPE OpType**
- **FT_C_DEALING_STATUS ToDeal**
- **DOUBLE PegIncrement**
Increment for pegged orders or percentage step in case of trailing stop percentage.
- **FT_C_FLAG HiddenOrder**
Indicates if the order is hidden.
- **FT_C_PEG_TYPE PegType**
Type of the pegged order.
- **FT_C_CARE_ORDER_SPLIT_REQ SplitExt** [FT_C_CARE_SPLIT_EXT_NO]
- **STRING StrategyManager** [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **FT_C_SHORT_SELL_TYPE ShortSellType**
Indicates if the Sell order is a ShortSell order.
- **STRING ShortSellExternalAccount** [FT_C_ACCOUNT_LEN]

5.23 FT_C_CARE_ORDER_REQ Class Reference

- If the Sell order is a ShortSell order, this field contains the account for external check.*
- [STRING StrategyWireValue \[FT_C_STRATEGY_WIRE_VALUE_LEN\]](#)
Strategy identifier used in fix ATDL messages.
- [STRING StrategyVersion \[FT_C_STRATEGY_VERSION_LEN\]](#)
ATDL Strategy definition version.
- [STRING StrategyParameter \[FT_C_STRATEGY_PARAMETER_LEN\]](#)
ATDL Strategy parameters (fix string format)
- [FT_C_STRATEGY_STATUS StrategyStatus](#)
Status of the ATDL Strategy.
- [FT_C_CARE_ORDER_SPLIT_EXT SplitInvExe](#)
- [FT_C_CARE_ORDER_SPLIT_EXT SplitInvExeExt \[FT_C_CARE_SPLIT_EXT_NO\]](#)
- [FT_C_FLAG UseReleaseOrderType](#)
If set to 'YES', the ReleaseOrderType is used for the immediate released order.
- [FT_C_ORDER_TYPE ReleaseOrderType](#)
Type of the immediate released order.
- [FT_C_FLAG UseReleaseQtyParameter](#)
If set to 'YES', the ReleaseQtyParameter is used for the immediate released order.
- [FT_C_QTY_PARAMETER ReleaseQtyParameter](#)
Defines if the whole quantity of the immediate released quantity must be matched at the same time.
- [FT_C_TIMEINFORCE ReleaseTimeInForce](#)
Parameter to determine the life of the immediate released order.
- [LDATE ReleaseValidityDate](#)
Date of the end of the immediate released order's validity.
- [MTIME ReleaseValidityTime](#)
Hour of the end of the immediate released order's validity.
- [FT_C_FIRM_INFO InvestmentDecisionFirm](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExecutionDecisionFirm](#)
Firm (person/algorithm) who executed the investment MIFIDII.
- [ULONG OrigClientShortCode](#)
Short code of the original client.
- [FT_C_MIFID_CLIENT_TYPE OrigClientFirmType](#)
Type of client according to MIFIDII.
- [FT_C_FLAG_UND IsPersistent](#)
Indicates whether the order is persistent or not. If set to "Yes", the order is not cancelled in case of disconnection.

5.23.1 Detailed Description

Transaction class - Create or modify an existing order and simultaneously create the split.

DB & Subscription/Transaction Details:

- Id: FT_C_CARE_ORDER_REQ_ID = 30155
- Subscription enabled: **NO**
- Transactions enabled: **YES**

Data Definition:

NAME	TYPE	# ELEMS
INS UPD FMT		
FTSecID	STRING	FT_C_SEC_LEN

M M	ISINCode	STRING	FT_C_ISIN_LEN
	OrderID	STRING	FT_C_ORDER_LEN
M	OrigOrderID	STRING	FT_C_ORDER_LEN
	ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
	MemberID	STRING	FT_C_MEMBER_LEN
	OperatorID	STRING	FT_C_OPERATOR_LEN
M M	MrkOperatorID	STRING	FT_C_OPERATOR_LEN
M	CreationDate	LDATE	1
	CreationTime	MTIME	1
	UpdateDate	LDATE	1
	UpdateTime	MTIME	1
	Currency	STRING	FT_C_CURRENCY_LEN
	Verb	FT_C_VERB	1
M M	OrderType	FT_C_ORDER_TYPE	1
M M	QtyParameter	FT_C_QTY_PARAMETER	1
M M	TimeInForce	FT_C_TIMEINFORCE	1
M M	ValidityDate	LDATE	1
M M	ValidityTime	MTIME	1
	Status	FT_C_ORDER_STATUS	1
M	Price	DOUBLE	1
M M	Volatility	DOUBLE	1
	Yield	DOUBLE	1
	MinVolQty	DOUBLE	1
	MinFillSize	DOUBLE	1
	Qty	DOUBLE	1
M M	VisibleQty	DOUBLE	1
	ExecutedQty	DOUBLE	1
	RemainingQty	DOUBLE	1
	RelativeQty	FT_C_QTY_TYPE	1
	StopPrice	DOUBLE	1
M M	TriggerMechanism	FT_C_STOP_TRIGGER_MECHANISM	1
M M	BookPriority	ULONG	1
	UserText	STRING	FT_C_USER_TEXT_LEN
	Client	FT_C_CLIENT_INFO	1
	Clearing	FT_C_CLEARING_INFO	1
	ConfirmFlag	FT_C_FLAG	1

5.23 FT_C_CARE_ORDER_REQ Class Reference

AuctionFlag	FT_C_NEG_PHASE	1
ComboIndicator	FT_C_OPT_COMBO_IND	1
IssueOrder	FT_C_FLAG	1
TriggerFTSecID	STRING	FT_C_SEC_LEN
M M CounterpartMemberID	STRING	FT_C_MEMBER_LEN
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
TransparentFlag	FT_C_FLAG	1
CCPOnlyFlag	FT_C_FLAG	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
SeqNo	ULONG	1
CareOrder	FT_C_FLAG	1
TradesAvgPrice	DOUBLE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
ActiveExecutedQty	DOUBLE	1
FeesAmount	DOUBLE	1
SettlementAmount	DOUBLE	1
Tag	STRING	FT_C_USER_TEXT_LEN
Split	FT_C_CARE_ORDER_SPLIT_REQ	1
SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OrderPrivate	FT_C_OWN_TYPE	1
BypassSentinel	FT_C_BYPASS_FLAG	1
ToSettle	FT_C_CARE_RELEASE_STATUS	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
SectionID	STRING	FT_C_SECTION_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
OnBehalfOf	STRING	FT_C_USER_TEXT_LEN
RecvDate	LDATE	1
RecvTime	MTIME	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1
ReleaseImmediately	FT_C_FLAG	1
ReleasePrice	DOUBLE	1
ReleaseYield	DOUBLE	1

ReleaseQty	DOUBLE	1
DealingInstructions	STRING	FT_C_FREE_TEXT_LEN
OpType	FT_C_OP_TYPE	1
ToDeal	FT_C_DEALING_STATUS	1
PegIncrement	DOUBLE	1
HiddenOrder	FT_C_FLAG	1
PegType	FT_C_PEG_TYPE	1
SplitExt	FT_C_CARE_ORDER_SPLIT_REQ	FT_C_CARE_SPLIT_EXT_NO
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	FT_C_STRATEGY_VERSION_LEN
StrategyParameter	STRING	FT_C_STRATEGY_PARAMETER_LEN
StrategyStatus	FT_C_STRATEGY_STATUS	1
SplitInvExe	FT_C_CARE_ORDER_SPLIT_EXT	1
SplitInvExeExt	FT_C_CARE_ORDER_SPLIT_EXT	FT_C_CARE_SPLIT_EXT_NO
UseReleaseOrderType	FT_C_FLAG	1
0 0		
ReleaseOrderType	FT_C_ORDER_TYPE	1
0 0		
UseReleaseQtyParameter	FT_C_FLAG	1
0 0		
ReleaseQtyParameter	FT_C_QTY_PARAMETER	1
0 0		
ReleaseTimeInForce	FT_C_TIMEINFORCE	1
0 0		
ReleaseValidityDate	LDATE	1
0 0		
ReleaseValidityTime	MTIME	1
0 0		
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
OrigClientShortCode	ULONG	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
IsPersistent	FT_C_FLAG_UND	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.24 FT_C_CARE_ORDER_SPLIT Class Reference

List of all the existing splits.

5.24 FT_C_CARE_ORDER_SPLIT Class Reference

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [ULONG SeqNo](#)
Sequential number of the split order.
- [STRING UserText \[FT_C_FREE_TEXT_LEN\]](#)
Free text.
- [FT_C_CARE_ORDER_SPLIT_LINE Split \[FT_C_CARE_SPLIT_NO\]](#)
List of all the account the order must be split into. At least the first element must be specified.
- [DOUBLE MinReleaseQty](#)
Minimum quantity to be released.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
- [FT_C_FIRM_INFO InvDecFirm \[FT_C_CARE_SPLIT_NO\]](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExeDecFirm \[FT_C_CARE_SPLIT_NO\]](#)
Firm (person/algorithm) who executed the investment MIFIDII.
- [LDATE TradeDate](#)
Split on GTD orders.

5.24.1 Detailed Description

List of all the existing splits.

DB & Subscription/Transaction Details:

- Id: FT_C_CARE_ORDER_SPLIT_ID = 30152
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	2	M		M
OrderID	STRING	FT_C_ORDER_LEN	1	M		M
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
SeqNo	ULONG	1		3		
UserText	STRING	FT_C_FREE_TEXT_LEN				
Split	FT_C_CARE_ORDER_SPLIT_LINE	FT_C_CARE_SPLIT_NO				
MinReleaseQty	DOUBLE	1		O	O	
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
FTProductID	STRING	FT_C_SEC_LEN				
BrokerID	STRING	FT_C_BROKER_LEN				
InvDecFirm	FT_C_FIRM_INFO	FT_C_CARE_SPLIT_NO				
ExeDecFirm	FT_C_FIRM_INFO	FT_C_CARE_SPLIT_NO				
TradeDate	LDATE	1				

KEY Definition:

KEYUNIQUE FT_C_CARE_ORDER_SPLITIdKey = 1

SEG MEMBER TYPE

```
1  OrderID  KEYA
2  FTSecID  KEYA
3  SeqNo    KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.25 FT_C_CARE_ORDER_SPLIT_EXT Class Reference

Subclass - Information about investment decision firm and execution decision firm.

Data Fields

- [FT_C_FIRM_INFO InvDecFirm \[FT_C_CARE_SPLIT_NO\]](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExeDecFirm \[FT_C_CARE_SPLIT_NO\]](#)
Firm (person/algorithm) who executed the investment MIFIDII.

5.25.1 Detailed Description

Subclass - Information about investment decision firm and execution decision firm.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
InvDecFirm	FT_C_FIRM_INFO	FT_C_CARE_SPLIT_NO			
ExeDecFirm	FT_C_FIRM_INFO	FT_C_CARE_SPLIT_NO			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.26 FT_C_CARE_ORDER_SPLIT_LINE Class Reference

Subclass - defines one single split.

5.27 FT_C_CARE_ORDER_SPLIT_REQ Class Reference

Data Fields

- [STRING Account](#) [FT_C_ACCOUNT_LEN]
ID of the account.
- [DOUBLE PercentaulSplit](#)
Percentage value of the split (calculated by the FastTrade)
- [DOUBLE AbsoluteSplit](#)
Quantity of the split.

5.26.1 Detailed Description

Subclass - defines one single split.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Account	STRING	FT_C_ACCOUNT_LEN	M		M
PercentaulSplit	DOUBLE	1			
AbsoluteSplit	DOUBLE	1		M	M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.27 FT_C_CARE_ORDER_SPLIT_REQ Class Reference

List of all the existing splits.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [STRING OrderID](#) [FT_C_ORDER_LEN]
ID of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [ULONG SeqNo](#)
Sequential number of the split order.
- [STRING UserText](#) [FT_C_FREE_TEXT_LEN]
Free text.
- [FT_C_CARE_ORDER_SPLIT_LINE Split](#) [FT_C_CARE_SPLIT_NO]
List of all the accounts the order must be split into. At least the first element must be specified.
- [DOUBLE MinReleaseQty](#)

Minimum quantity to be released.

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING FTProductID](#) [FT_C_SEC_LEN]
- [STRING BrokerID](#) [FT_C_BROKER_LEN]

5.27.1 Detailed Description

List of all the existing splits.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	M	M	
OrderID	STRING	FT_C_ORDER_LEN	M	M	
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
SeqNo	ULONG	1			
UserText	STRING	FT_C_FREE_TEXT_LEN			
Split	FT_C_CARE_ORDER_SPLIT_LINE	FT_C_CARE_SPLIT_NO			
MinReleaseQty	DOUBLE	1	O	O	
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
BrokerID	STRING	FT_C_BROKER_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.28 FT_C_CLEARING_INFO Class Reference

Subclass - Information about clearing.

Data Fields

- [STRING ClearingMemberID](#) [FT_C_MEMBER_LEN]
Member ID of the Clearing.
- [FT_C_CLEARING_MODE](#) ClearingMode
Clearing mode.

5.28.1 Detailed Description

Subclass - Information about clearing.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

5.29 FT_C_CLEARING_MEMBER Class Reference

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ClearingMemberID	STRING	FT_C_MEMBER_LEN			
ClearingMode	FT_C_CLEARING_MODE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.29 FT_C_CLEARING_MEMBER Class Reference

Information about the clearing members for each member for a specific Section and Settlement system ID.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Exchange.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the Market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the Section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the Member.
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
Settlement system code.
- [STRING ClearingMemberID](#) [FT_C_MEMBER_LEN]
Clearing Member.
- [ULONG SortPos](#)
Market dependent sorting.

5.29.1 Detailed Description

Information about the clearing members for each member for a specific Section and Settlement system ID.

DB & Subscription/Transaction Details:

- Id: FT_C_CLEARING_MEMBER_ID = 30253
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
SectionID	STRING	FT_C_SECTION_LEN	3			
MemberID	STRING	FT_C_MEMBER_LEN	4			
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	5			
ClearingMemberID	STRING	FT_C_MEMBER_LEN	6			
SortPos	ULONG	1				

KEY Definition:

KEYUNIQUE FT_C_CLEARING_MEMBERKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	SettlSystemID	KEYA
6	ClearingMemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.30 FT_C_CLIENT Class Reference

Clients of the FastTrade operators.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of the client.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the client.
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
Profile identification.
- [FT_C_PROFILE_APPLIED](#) **AllowProfileTrading**
- [FT_C_CLIENT_TYPE](#) **ClientType**
- [FT_C_FLAG](#) **BlockIfNoInfo**
The transactions are refused if there is no information to evaluate profile filter.
- [STRING CountryID](#) [FT_C_COUNTRY_LEN]
- [FT_C_ENTITY_ACTION](#) **Action**
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID that sent the transaction.
- [LDATE](#) **ActionDate**
Date of last modification.
- [MTIME](#) **ActionTime**
Time of last modification.
- [FT_C_MIFID_CLIENT_TYPE](#) **MifidClientType**
- [STRING ClientIdentificationCode](#) [FT_C_CLIENT_CODE_LEN]
It can contain the national ID (if person) or LEI (if legal entity) of the Client (MIFIDII)

5.30.1 Detailed Description

Clients of the FastTrade operators.

This class lists all the client entered in the FastTrade system.

DB & Subscription/Transaction Details:

- Id: FT_C_CLIENT_ID = 30052

5.31 FT_C_CLIENT_INFO Class Reference

- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME T	TYPE	# ELEMS	K	INS	UPD	FM
ClientID	STRING	FT_C_CLIENT_LEN	1	M		M
Description	STRING	FT_C_DESCRIPTION_LEN				
ProfileID	STRING	FT_C_PROFILE_LEN				
AllowProfileTrading	FT_C_PROFILE_APPLIED	1				
ClientType	FT_C_CLIENT_TYPE	1				
BlockIfNoInfo	FT_C_FLAG	1				
CountryID	STRING	FT_C_COUNTRY_LEN				
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				
ActionTime	MTIME	1				
MifidClientType	FT_C_MIFID_CLIENT_TYPE	1				
ClientIdentificationCode	STRING	FT_C_CLIENT_CODE_LEN				

KEY Definition:

```

KEYUNIQUE FT_C_CLIENTKey = 1

SEG MEMBER    TYPE

1    ClientID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.31 FT_C_CLIENT_INFO Class Reference

Subclass - Information about the client.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of client.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
Client account code of the order.
- [FT_C_POSITION](#) Position
Position.
- [FT_C_ORIGIN](#) Origin
Origin.

5.31.1 Detailed Description

Subclass - Information about the client.

This sub-class, contains optional data about the client of the institution for whom an order was entered

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ClientID	STRING	FT_C_CLIENT_LEN	O	O	
ClientAccount	STRING	FT_C_ACCOUNT_LEN	O	O	
Position	FT_C_POSITION	1	M	M	
Origin	FT_C_ORIGIN	1	M	M	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.32 FT_C_CLIENT_PER_OPERATOR Class Reference

Association between client and operator of the FastTrade.

Data Fields

- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator.
- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of the client.
- [FT_C_ENTITY_ACTION](#) Action
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID that sent the transaction.
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.

5.32.1 Detailed Description

Association between client and operator of the FastTrade.

This class lists all the association between the operators and the clients.

DB & Subscription/Transaction Details:

- Id: FT_C_CLIENT_PER_OPERATOR_ID = 30053
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
OperatorID	STRING	FT_C_OPERATOR_LEN	1	M	M	
ClientID	STRING	FT_C_CLIENT_LEN	2	M	M	
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				
ActionTime	MTIME	1				

5.33 FT_C_COMP_DEALER_LEG Class Reference

KEY Definition:

KEYUNIQUE FT_C_CLIENT_PER_OPERATORKey = 1

SEG MEMBER TYPE

1 OperatorID KEYA
2 ClientID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.33 FT_C_COMP_DEALER_LEG Class Reference

Subclass - Contains Leg's competitive for one leg of an RFQ.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [FT_C_VERB Verb](#)
Verb of the leg (customer point of view: the verb of the leg of the RFQ)
- [DOUBLE CompDealerQuote](#)
Last quotation of the competitor.
- [FT_C_QUOTING_TYPE CompDealerQuoteType](#)
Can be FT_C_QUOTING_TYPE_Price or FT_C_QUOTING_TYPE_Yield.
- [FT_C_RFQ_QUOTE_STATUS CompDealerStatus](#)
Final Status of the quote of the competitor.

5.33.1 Detailed Description

Subclass - Contains Leg's competitive for one leg of an RFQ.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Verb	FT_C_VERB	1			
CompDealerQuote	DOUBLE	1			
CompDealerQuoteType	FT_C_QUOTING_TYPE	1			
CompDealerStatus	FT_C_RFQ_QUOTE_STATUS	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.34 FT_C_COMP_DEALER_LEG_EXT Class Reference

Data Fields

- [FT_C_SPREAD_SPOT_TYPE SpreadSpotType](#)
Spotting type in spread trading.
- [STRING BenchFTSecID \[FT_C_SEC_LEN\]](#)
FTSecID of the benchmark.
- [DOUBLE SpreadCompDealerQuote](#)
Last spread quotation of the competitor.

5.34.1 Detailed Description

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1			
BenchFTSecID	STRING	FT_C_SEC_LEN			
SpreadCompDealerQuote	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.35 FT_C_COMP_QUOTE_LEG Class Reference

Subclass - Contains Leg's composite information for one leg of an RFQ.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
- [FT_C_VERB Verb](#)
Verb of the leg (customer point of view: the verb of the leg of the RFQ)
- [DOUBLE BestX](#)
The difference in price between the winning quote and the next best quote. If the winning quote is not the best one, the value will be negative.
- [DOUBLE CompositeQuote](#)
Contains the composite price or yield depending on the CompositePriceType.
- [FT_C_QUOTING_TYPE CompositePriceType](#)
Can be FT_C_QUOTING_TYPE_Price or FT_C_QUOTING_TYPE_Yield.

5.36 FT_C_COMP_QUOTE_LEG_EXT Class Reference

5.35.1 Detailed Description

Subclass - Contains Leg's composite information for one leg of an RFQ.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Verb	FT_C_VERB	1			
BestX	DOUBLE	1			
CompositeQuote	DOUBLE	1			
CompositePriceType	FT_C_QUOTING_TYPE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.36 FT_C_COMP_QUOTE_LEG_EXT Class Reference

Subclass - Contains Leg's composite information for one leg of an RFQ.

Data Fields

- [FT_C_SPREAD_SPOT_TYPE](#) SpreadSpotType
Spotting type in spread trading.
- [STRING](#) BenchFTSecID [FT_C_SEC_LEN]
FTSecID of the benchmark.
- [DOUBLE](#) SpreadBest
The difference in price between the winning spread and the next best spread. If the winning spread is not the best one, the value will be negative.

5.36.1 Detailed Description

Subclass - Contains Leg's composite information for one leg of an RFQ.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1			
BenchFTSecID	STRING	FT_C_SEC_LEN			
SpreadBest	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.37 FT_C_COMPETITIVE_DEALER_QUERY_ROW Class Reference

Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for competitive information. If the RFQ was competitive one query row will be distributed each competitor.

Data Fields

- [STRING RFQID](#) [FT_C_ORDER_LEN]
- [ULONG NoCompDealers](#)
Number of competitors for the request for quote.
- [STRING CompMemberID](#) [FT_C_MEMBER_LEN]
MemberID of the competitor.
- [FT_C_COMP_DEALER_LEG CompMemberInfo](#) [FT_C_TRADINGLEG_LEN]
- [FT_C_COMP_DEALER_LEG_EXT CompMemberInfoExt](#) [FT_C_TRADINGLEG_LEN]

5.37.1 Detailed Description

Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for competitive information. If the RFQ was competitive one query row will be distributed each competitor.

DB & Subscription/Transaction Details:

- Id: FT_C_COMPETITIVE_DEALER_QUERY_ROW_ID = 30305
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
RFQID	STRING	FT_C_ORDER_LEN			
NoCompDealers	ULONG	1			
CompMemberID	STRING	FT_C_MEMBER_LEN			
CompMemberInfo	FT_C_COMP_DEALER_LEG	FT_C_TRADINGLEG_LEN			
CompMemberInfoExt	FT_C_COMP_DEALER_LEG_EXT	FT_C_TRADINGLEG_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.38 FT_C_COMPOSITE_QUOTE_QUERY_ROW Class Reference

Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for composite information.

Data Fields

- [STRING RFQID](#) [FT_C_ORDER_LEN]
- [FT_C_COMP_QUOTE_LEG CompQuoteLeg](#) [FT_C_TRADINGLEG_LEN]
- [FT_C_COMP_QUOTE_LEG_EXT CompQuoteLegExt](#) [FT_C_TRADINGLEG_LEN]

5.39 FT_C_CONTRACT_INFO Class Reference

5.38.1 Detailed Description

Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for composite information.

DB & Subscription/Transaction Details:

- Id: FT_C_COMPOSITE_QUOTE_QUERY_ROW_ID = 30304
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
RFQID	STRING	FT_C_ORDER_LEN			
CompQuoteLeg	FT_C_COMP_QUOTE_LEG	FT_C_TRADINGLEG_LEN			
CompQuoteLegExt	FT_C_COMP_QUOTE_LEG_EXT	FT_C_TRADINGLEG_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.39 FT_C_CONTRACT_INFO Class Reference

Contract-specific MiFID II information.

Data Fields

- [STRING ContractID](#) [[FT_C_SEC_LEN](#)]
ID of the contract.
- [FT_C_FLAG_UND IsIlliquid](#)
MIFIDII.
- [DOUBLE PreLISThreshold](#)
MIFIDII.
- [DOUBLE PreSSTIthreshold](#)
MIFIDII.
- [DOUBLE PostLISThreshold](#)
MIFIDII.
- [DOUBLE PostSSTIthreshold](#)
MIFIDII.
- [FT_C_FLAG_UND SIFlag](#)
- [FT_C_FLAG_UND IsComplex](#)
- [FT_C_FLAG_UND TradedOnVenue](#)
MIFIDII TOTV.

5.39.1 Detailed Description

Contract-specific MiFID II information.

DB & Subscription/Transaction Details:

- Id: FT_C_CONTRACT_INFO_ID = 30281

- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ContractID	STRING	FT_C_SEC_LEN	1
IsIlliquid	FT_C_FLAG_UND	1	
PreLISTThreshold	DOUBLE	1	
PreSSTIThreshold	DOUBLE	1	
PostLISTThreshold	DOUBLE	1	
PostSSTIThreshold	DOUBLE	1	
SIFlag	FT_C_FLAG_UND	1	
IsComplex	FT_C_FLAG_UND	1	
TradedOnVenue	FT_C_FLAG_UND	1	

KEY Definition:

KEYUNIQUE FT_C_CONTRACT_INFOKey = 1

SEG MEMBER TYPE

1 ContractID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.40 FT_C_CONTRACT_REPORT Class Reference

Provides details about the member's transactions.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [STRING ISINCode](#) [FT_C_ISIN_LEN]
- [STRING FillID](#) [FT_C_FILL_LEN]
ID of the fill.
- [FT_C_FILL_USER_INFO](#) **User**
- [FT_C_FILL_COUNTERPART_INFO](#) **Counterpart**
- [FT_C_FILL_STATUS](#) **Status**
Status of the fill.
- [LDATE FillDate](#)
Date of the fill creation.
- [MTIME FillTime](#)
- [FT_C_VERB](#) **Verb**
- [DOUBLE Price](#)
- [DOUBLE Volatility](#)
- [DOUBLE Yield](#)
- [DOUBLE Qty](#)
- [LDATE SettlDate](#)
Market date to witch the data refers to.
- [DOUBLE NominalValue](#)
- [DOUBLE AccruedInterest](#)

5.40 FT_C_CONTRACT_REPORT Class Reference

- [DOUBLE SettlCountervalue](#)
Settlement Amount.
- [FT_C_CONTRACT_TYPE Type](#)
- [LDATE Date](#)
- [MTIME Time](#)
- [FT_C_LIQUIDITY_INDICATOR Aggressor](#)
- [STRING MrkOrderID \[FT_C_MRKORDER_LEN\]](#)
- [STRING SettlFillID \[FT_C_FILL_LEN\]](#)
- [FT_C_FILL_SETTL_STATUS SettlStatus](#)
Status of the fill's settlement.
- [STRING SettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)

5.40.1 Detailed Description

Provides details about the member's transactions.

DB & Subscription/Transaction Details:

- Id: FT_C_CONTRACT_REPORT_ID = 30068
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
ISINCode	STRING	FT_C_ISIN_LEN				
FillID	STRING	FT_C_FILL_LEN	2			
User	FT_C_FILL_USER_INFO	1	3			
Counterpart	FT_C_FILL_COUNTERPART_INFO	1				
Status	FT_C_FILL_STATUS	1				
FillDate	LDATE	1	4			
FillTime	MTIME	1				
Verb	FT_C_VERB	1				
Price	DOUBLE	1				
Volatility	DOUBLE	1				
Yield	DOUBLE	1				
Qty	DOUBLE	1				
SettlDate	LDATE	1				
NominalValue	DOUBLE	1				
AccruedInterest	DOUBLE	1				
SettlCountervalue	DOUBLE	1				
Type	FT_C_CONTRACT_TYPE	1				
Date	LDATE	1				
Time	MTIME	1				
Aggressor	FT_C_LIQUIDITY_INDICATOR	1				
MrkOrderID	STRING	FT_C_MRKORDER_LEN				
SettlFillID	STRING	FT_C_FILL_LEN				
SettlStatus	FT_C_FILL_SETTL_STATUS	1				
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN				

KEY Definition:

KEYUNIQUE FT_C_CONTRACT_REPORTKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	FillID	KEYA
3	User.OrderID	KEYA
4	FillDate	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.41 FT_C_CONTRACT_VALUE Class Reference

Subclass - values of the contract.

Data Fields

- [DOUBLE EndPrice](#)
End price referred to the end date.
- [DOUBLE EndAccIntFactor](#)
Accrued interest factor referred to the end date.
- [DOUBLE EndCollLoan](#)
Term countervalue referred to the end date.
- [DOUBLE EndTelQuel](#)
Dirty price referred to the end date.
- [DOUBLE RepoInterest](#)
Repo interest (for classic repo only)
- [DOUBLE SpotPrice](#)
Price referred to the start date.
- [DOUBLE SpotAccIntFact](#)
Accrued interest factor referred to the start date.
- [DOUBLE SpotCollLoan](#)
Spot countervalue referred to the start date.
- [DOUBLE SpotTelQuel](#)
Dirty price referred to the start date.

5.41.1 Detailed Description

Subclass - values of the contract.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
EndPrice	DOUBLE	1				
EndAccIntFactor	DOUBLE	1				
EndCollLoan	DOUBLE	1				
EndTelQuel	DOUBLE	1				
RepoInterest	DOUBLE	1				
SpotPrice	DOUBLE	1				
SpotAccIntFact	DOUBLE	1				
SpotCollLoan	DOUBLE	1				
SpotTelQuel	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.42 FT_C_COUNTERPART_SETUP Class Reference

Defines the type of trading relation between two members on an exchange.

Data Fields

- **STRING MemberID** [FT_C_MEMBER_LEN]
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
ID of the market place.
- **STRING MarketID** [FT_C_MARKET_LEN]
ID of the market.
- **STRING SectionID** [FT_C_SECTION_LEN]
ID of the section.
- **STRING CurrencyID** [FT_C_CURRENCY_LEN]
ID of the currency.
- **STRING CounterpartMemberID** [FT_C_MEMBER_LEN]
- **FT_C_W_SETUP_VALUE DepoDeliveryRisk**
Setup Delivery.
- **FT_C_W_SETUP_VALUE DepoCreditLimit**
Setup Depo.
- **FT_C_W_SETUP_VALUE SwapCreditLimit**
Setup Swap.
- **LDATE LastEditDate**
- **MTIME LastEditTime**
- **FT_C_SETUP_REASON Reason**
Reason of the last setup change.
- **FT_C_W_SETUP_VALUE RepoDeliveryRisk**
Repo Setup Delivery.
- **FT_C_W_SETUP_VALUE RepoCreditLimit**
Repo Setup Depo.

5.42.1 Detailed Description

Defines the type of trading relation between two members on an exchange.

DB & Subscription/Transaction Details:

- Id: FT_C_COUNTERPART_SETUP_ID = 30106
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	1	M		M
ExchangeID	STRING	FT_C_EXCHANGE_LEN	3	M		M
MarketID	STRING	FT_C_MARKET_LEN	4	M		M
SectionID	STRING	FT_C_SECTION_LEN	5	M		M
CurrencyID	STRING	FT_C_CURRENCY_LEN	6	M		M
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	2	M		M
DepoDeliveryRisk	FT_C_W_SETUP_VALUE	1				
DepoCreditLimit	FT_C_W_SETUP_VALUE	1				
SwapCreditLimit	FT_C_W_SETUP_VALUE	1				

LastEditDate	LDATE	1
LastEditTime	MTIME	1
Reason	FT_C_SETUP_REASON	1
RepoDeliveryRisk	FT_C_W_SETUP_VALUE	1
RepoCreditLimit	FT_C_W_SETUP_VALUE	1

KEY Definition:

KEYUNIQUE FT_C_COUNTERPART_SETUPKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	CounterpartMemberID	KEYA
3	ExchangeID	KEYA
4	MarketID	KEYA
5	SectionID	KEYA
6	CurrencyID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.43 FT_C_CROSS_ORDER Class Reference

Cross orders entered by the operators.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique ID of the security.
- [FT_C_CROSS_ORDER_TYPE](#) **OrderType**
- [DOUBLE Price](#)
Limit price of the cross order.
- [DOUBLE Qty](#)
Quantity of the cross order.
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
Free text.
- [FT_C_CROSS_OTC_STATUS](#) **Status**
Status of the cross order.
- [FT_C_CROSS_ORDER_SIDE](#) **Bid**
Bid leg of the cross order.
- [FT_C_CROSS_ORDER_SIDE](#) **Ask**
Ask leg of the cross order.
- [STRING CrossID \[FT_C_ORDER_LEN\]](#)
Unique ID of the cross order.
- [STRING BidMrkOrderID \[FT_C_MRKORDER_LEN\]](#)
ID of the order assigned by the market.
- [STRING AskMrkOrderID \[FT_C_MRKORDER_LEN\]](#)
ID of the order assigned by the market.
- [LDATE CreationDate](#)
Creation date of the Cross order.
- [MTIME CreationTime](#)
Creation time of the Cross order.

5.43 FT_C_CROSS_ORDER Class Reference

- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **STRING ClientOrderID** [FT_C_CLIENT_ORDER_LEN]
Client order ID.
- **STRING MrkCrossID** [FT_C_MRKORDER_LEN]
Unique ID of the cross order assigned by the market.
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING FTProductID** [FT_C_SEC_LEN]
- **STRING BrokerID** [FT_C_BROKER_LEN]
- **FT_C_OP_TYPE BidOpType**
- **FT_C_OP_TYPE AskOpType**
- **STRING FlowID** [FT_C_ORD_FLOW_LEN]
- **FT_C_SHORT_SELL_TYPE ShortSellType**
Indicates if the Sell order is a ShortSell order.
- **STRING ShortSellExternalAccount** [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG TradingVenueSeqNo**
Trading Venue Sequence Number MIFIDII.
- **ULONG OrigBidClientShortCode**
Short code of the original client.
- **ULONG OrigAskClientShortCode**
Short code of the original client.
- **FT_C_FIRM_INFO BidInvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO BidExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **FT_C_FIRM_INFO AskInvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO AskExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **STRING Tag** [FT_C_USER_TEXT_LEN]
Free text.
- **STRING ClientReference** [FT_C_USER_TEXT_LEN]
Free text available to define a client.
- **STRING StrategyManager** [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **STRING StrategyWireValue** [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in fix ATDL messages.
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode**

A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.

- **FT_C_MIFID_CLIENT_TYPE OrigBidClientFirmType**
- **FT_C_MIFID_CLIENT_TYPE OrigAskClientFirmType**
- **FT_C_DER_ACCOUNT_TYPE BidDerAccountType**
- **STRING BidDerAccount** [FT_C_ACCOUNT_LEN]
ID of the derivatives account (only for Derivatives)
- **STRING BidDerSubAccount** [FT_C_ACCOUNT_LEN]
ID of the subderivatives account (only for Derivatives)
- **FT_C_DER_ACCOUNT_TYPE AskDerAccountType**
- **STRING AskDerAccount** [FT_C_ACCOUNT_LEN]
ID of the derivatives account (only for Derivatives)
- **STRING AskDerSubAccount** [FT_C_ACCOUNT_LEN]
ID of the subderivatives account (only for Derivatives)
- **FT_C_FLAG PriceImprovementReq**
ID of the subderivatives account (only for Derivatives)
- **STRING PIPProposalID** [FT_C_PIP_PROPOSAL_LEN]
Proposal ID assigned during the Price Improvement phase.
- **STRING InternalProperties** [FT_C_INTERNALPROP_LEN]
Internal use.

5.43.1 Detailed Description

Cross orders entered by the operators.

DB & Subscription/Transaction Details:

- Id: FT_C_CROSS_ORDER_ID = 30079
- Subscription enabled: **NO**
- Transactions enabled: **YES**

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
FTSecID	STRING	FT_C_SEC_LEN
M		
OrderType	FT_C_CROSS_ORDER_TYPE	1
Price	DOUBLE	1
M		
Qty	DOUBLE	1
M		
UserText	STRING	FT_C_USER_TEXT_LEN
Status	FT_C_CROSS_OTC_STATUS	1
Bid	FT_C_CROSS_ORDER_SIDE	1
Ask	FT_C_CROSS_ORDER_SIDE	1
CrossID	STRING	FT_C_ORDER_LEN
1 M		
BidMrkOrderID	STRING	FT_C_MRKORDER_LEN
AskMrkOrderID	STRING	FT_C_MRKORDER_LEN

5.43 FT_C_CROSS_ORDER Class Reference

CreationDate	LDATE	1
CreationTime	MTIME	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
MrkCrossID	STRING	FT_C_MRKORDER_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
BidOpType	FT_C_OP_TYPE	1
AskOpType	FT_C_OP_TYPE	1
FlowID	STRING	FT_C_ORD_FLOW_LEN
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
OrigBidClientShortCode	ULONG	1
OrigAskClientShortCode	ULONG	1
BidInvestmentDecisionFirm	FT_C_FIRM_INFO	1
BidExecutionDecisionFirm	FT_C_FIRM_INFO	1
AskInvestmentDecisionFirm	FT_C_FIRM_INFO	1
AskExecutionDecisionFirm	FT_C_FIRM_INFO	1
Tag	STRING	FT_C_USER_TEXT_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
AutomaticFlag	FT_C_QUOTE_AUTO	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
OrigBidClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
OrigAskClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
BidDerAccountType	FT_C_DER_ACCOUNT_TYPE	1
BidDerAccount	STRING	FT_C_ACCOUNT_LEN
BidDerSubAccount	STRING	FT_C_ACCOUNT_LEN
AskDerAccountType	FT_C_DER_ACCOUNT_TYPE	1

AskDerAccount	STRING	FT_C_ACCOUNT_LEN
AskDerSubAccount	STRING	FT_C_ACCOUNT_LEN
PriceImprovementReq	FT_C_FLAG	1
PIProposalID	STRING	FT_C_PIP_PROPOSAL_LEN
InternalProperties	STRING	FT_C_INTERNALPROP_LEN

KEY Definition:

KEYUNIQUE FT_C_CROSS_ORDERIdKey = 1

SEG MEMBER TYPE

1 CrossID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.44 FT_C_CROSS_ORDER_SIDE Class Reference

Subclass that defines the validity of a cross order and other information.

Data Fields

- [STRING OrderID](#) [FT_C_ORDER_LEN]
ID of the cross order side.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Not used
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
OperatorID of the operator.
- [FT_C_CLIENT_INFO Client](#)
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator on the destination market.
- [FT_C_TIMEINFORCE TimeInForce](#)
Parameter to determine the life of the order.
- [LDATE ValidityDate](#)
Date of the end of the order's validity.
- [MTIME ValidityTime](#)
Hour of the end of the order's validity.

5.44.1 Detailed Description

Subclass that defines the validity of a cross order and other information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.45 FT_C_CURRENCY Class Reference

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
OrderID	STRING	FT_C_ORDER_LEN			
MemberID	STRING	FT_C_MEMBER_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN			
Client	FT_C_CLIENT_INFO	1			
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			
TimeInForce	FT_C_TIMEINFORCE	1	M	M	
ValidityDate	LDATE	1	M	M	
ValidityTime	MTIME	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.45 FT_C_CURRENCY Class Reference

Currencies.

Data Fields

- [STRING CurrencyID](#) [FT_C_CURRENCY_LEN]
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]

5.45.1 Detailed Description

Currencies.

DB & Subscription/Transaction Details:

- Id: FT_C_CURRENCY_ID = 30124
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
CurrencyID	STRING	FT_C_CURRENCY_LEN	1			
Description	STRING	FT_C_DESCRIPTION_LEN				

KEY Definition:

```
KEYUNIQUE FT_C_CURRENCYKey = 1
SEG MEMBER      TYPE
1  CurrencyID  KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.46 FT_C_CUST_OP_EXCL_LIST Class Reference

Defines a black list of buy side operators that a sales does not want to receive requests from.

Data Fields

- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING MemberID** [FT_C_MEMBER_LEN]
Unique ID of the sell-side member.
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
Sales operator.
- **STRING BuySideMemberID** [FT_C_MEMBER_LEN]
Buy side member that the OperatorID (sales) does not want to receive request from.
- **STRING BuySideOperatorID** [FT_C_OPERATOR_LEN]
Buy side operator that the OperatorID (sales) does not want to receive request from.
- **FT_C_AUDIT_INFORMATION AuditInformation**
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.46.1 Detailed Description

Defines a black list of buy side operators that a sales does not want to receive requests from.

DB & Subscription/Transaction Details:

- Id: FT_C_CUST_OP_EXCL_LIST_ID = 30302
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
OperatorID	STRING	FT_C_OPERATOR_LEN	4			
BuySideMemberID	STRING	FT_C_MEMBER_LEN	5			
BuySideOperatorID	STRING	FT_C_OPERATOR_LEN	6			
AuditInformation	FT_C_AUDIT_INFORMATION	1				

KEY Definition:

KEYUNIQUE FT_C_CUST_OP_EXCL_LISTKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	OperatorID	KEYA
5	BuySideMemberID	KEYA
6	BuySideOperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.47 FT_C_CUSTOMER_PER_OPER Class Reference

Defines the routing policy to sales operators, by associating a customer with an operator.

5.48 FT_C_CUTOFF Class Reference

Data Fields

- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING MemberID** [FT_C_MEMBER_LEN]
Unique ID of the sell-side member.
- **STRING CustomerMemberID** [FT_C_MEMBER_LEN]
Unique ID of the customer member.
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
Sales operator which the customer is assigned to.
- **STRING IsPrimarySales** [FT_C_OPERATOR_LEN]
Primary sales operator: will be reported in the [FT_C_FILL](#) message.
- **FT_C_AUDIT_INFORMATION AuditInformation**
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.47.1 Detailed Description

Defines the routing policy to sales operators, by associating a customer with an operator.

DB & Subscription/Transaction Details:

- Id: FT_C_CUSTOMER_PER_OPER_ID = 30301
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
CustomerMemberID	STRING	FT_C_MEMBER_LEN	4			
OperatorID	STRING	FT_C_OPERATOR_LEN	5			
IsPrimarySales	STRING	FT_C_OPERATOR_LEN				
AuditInformation	FT_C_AUDIT_INFORMATION	1				

KEY Definition:

KEYUNIQUE FT_C_CUSTOMER_PER_OPERKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	CustomerMemberID	KEYA
5	OperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.48 FT_C_CUTOFF Class Reference

Cutoff time per market regarding the settlement.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING CutOffID](#) [FT_C_CUTOFF_LEN]
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- [STRING SettlGroupID](#) [FT_C_SETTL_GROUP_LEN]
- [STRING ClearingHouseID](#) [FT_C_CLEARING_HOUSE_LEN]
- [STRING DateID](#) [FT_C_DATE_LEN]
- [FT_C_FLAG AllTradeDates](#)
- [FT_C_CUTOFF_TYPE CutOffType](#)
- [MTIME CutOffTime](#)

Indicates the time beyond which transactions can no longer be sent to the settlement system.

5.48.1 Detailed Description

Cutoff time per market regarding the settlement.

DB & Subscription/Transaction Details:

- Id: FT_C_CUTOFF_ID = 30134
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
CutOffID	STRING	FT_C_CUTOFF_LEN	3
Description	STRING	FT_C_DESCRIPTION_LEN	
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN	
DateID	STRING	FT_C_DATE_LEN	
AllTradeDates	FT_C_FLAG	1	
CutOffType	FT_C_CUTOFF_TYPE	1	
CutOffTime	MTIME	1	

KEY Definition:

KEYUNIQUE FT_C_CUTOFFKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	CutOffID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.49 FT_C_DEPTH Class Reference

Market depth per security.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
ID of the security.
- **FT_C_DEPTH_ROW Bid** [FT_C_DEPTH_ROW_NUMBER]
Bid side of the market depth.
- **FT_C_DEPTH_ROW Ask** [FT_C_DEPTH_ROW_NUMBER]
Ask side of the market depth.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **ULONG Position**
Index of market depth pages starting with 0. The first page contains the columns from 0 to 4 of the array Bid and ask FT_C_DEPTH_ROW. The second page contains the columns from 5 to 9 of the array Bid and ask FT_C_DEPTH_ROW and so on.
- **DOUBLE BidPrivQty** [FT_C_DEPTH_ROW_NUMBER]
Bid side of the market depth.
- **DOUBLE AskPrivQty** [FT_C_DEPTH_ROW_NUMBER]
Ask side of the market depth.
- **DOUBLE BidMinQty** [FT_C_DEPTH_ROW_NUMBER]
Bid min qty.
- **DOUBLE AskMinQty** [FT_C_DEPTH_ROW_NUMBER]
Ask min qty.
- **DOUBLE BidMaxQty** [FT_C_DEPTH_ROW_NUMBER]
Bid max qty.
- **DOUBLE AskMaxQty** [FT_C_DEPTH_ROW_NUMBER]
Ask max qty.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.49.1 Detailed Description

Market depth per security.

This class provides the aggregated view of the market book. The best prices in bid and the best prices in ask are listed for each security with quantities aggregated for each price level. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 5 to 10, or to 15, or to 20. The number of rows is defined as follows: Number of rows = FT_C_DEPTH_ROW_NUMBER * (*Position* + 1) Where *Position* can have the following values: 0, 1, 2, 3 and FT_C_DEPTH_ROW_NUMBER = 5

DB & Subscription/Transaction Details:

- Id: FT_C_DEPTH_ID = 30024
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Bid	FT_C_DEPTH_ROW	FT_C_DEPTH_ROW_NUMBER	
Ask	FT_C_DEPTH_ROW	FT_C_DEPTH_ROW_NUMBER	

UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
Position	ULONG	1	2
BidPrivQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
AskPrivQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
BidMinQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
AskMinQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
BidMaxQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
AskMaxQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
UpdateTimeMicroSec	ULONG	1	

KEY Definition:

KEYUNIQUE FT_C_DEPTHKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
2 Position KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.50 FT_C_DEPTH_RFQOFFER Class Reference

Depth of the answers to a Request for Quote.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [STRING RfqID](#) [FT_C_ORDER_LEN]
- [FT_C_DEPTH_RFQOFFER_ROW BuyRfqQuoteData](#) [FT_C_DEPTH_RFQOFFER_ROW_NUMBER]
- [FT_C_DEPTH_RFQOFFER_ROW SellRfqQuoteData](#) [FT_C_DEPTH_RFQOFFER_ROW_NUMBER]
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.50.1 Detailed Description

Depth of the answers to a Request for Quote.

DB & Subscription/Transaction Details:

- Id: FT_C_DEPTH_RFQOFFER_ID = 30175
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD
FMT			
FTSecID	STRING	FT_C_SEC_LEN	1
RfqID	STRING	FT_C_ORDER_LEN	2

5.51 FT_C_DEPTH_RFQOFFER_ROW Class Reference

```
BuyRfqQuoteData  FT_C_DEPTH_RFQOFFER_ROW  FT_C_DEPTH_RFQOFFER_ROW_NUMBER
SellRfqQuoteData FT_C_DEPTH_RFQOFFER_ROW  FT_C_DEPTH_RFQOFFER_ROW_NUMBER

MemberID        STRING                      FT_C_MEMBER_LEN
UpdateDate      LDATE                      1
UpdateTime      MTIME                      1
```

KEY Definition:

```
KEYUNIQUE FT_C_DEPTH_RFQOFFERKey = 1

SEG MEMBER  TYPE

1  FTSecID  KEYA
2  RfqID    KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.51 FT_C_DEPTH_RFQOFFER_ROW Class Reference

Subclass - A row of the depth not aggregated class.

Data Fields

- [STRING OrderID](#) [FT_C_ORDER_LEN]
Order identifier (type RFQ Offer)
- [STRING MrkOrderID](#) [FT_C_MRKORDER_LEN]
Market order identifier (type RFQ Offer)
- [DOUBLE Rate](#)
Rate.
- [DOUBLE Qty](#)
Quantity for this price level.
- [DOUBLE MinQty](#)
Min quantity for this price level.

5.51.1 Detailed Description

Subclass - A row of the depth not aggregated class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```
NAME        TYPE  # ELEMS          INS  UPD  FMT

OrderID     STRING FT_C_ORDER_LEN
```

```
MrkOrderID  STRING  FT_C_MRKORDER_LEN
Rate        DOUBLE  1
Qty         DOUBLE  1
MinQty      DOUBLE  1
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.52 FT_C_DEPTH_ROW Class Reference

Subclass - Row of the market depth.

Data Fields

- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [DOUBLE Qty](#)
Quantity cumulated by price.
- [ULONG NumOfOrders](#)
Number of orders at the same price and verb.

5.52.1 Detailed Description

Subclass - Row of the market depth.

Empty rows can be identified by *Price* and *Qty* set to zero.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```
NAME          TYPE    # ELEMS  INS  UPD  FMT
Price         DOUBLE  1
Yield         DOUBLE  1
Qty           DOUBLE  1
NumOfOrders   ULONG   1
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.53 FT_C_DER_CLASS_INFO Class Reference

Information used to calculate option's implied volatility.

5.53 FT_C_DER_CLASS_INFO Class Reference

Data Fields

- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
Underlying unique identifier.
- [FT_C_SECURITY_TYPE](#) [ClassType](#)
Class type.
- [LDATE Date](#)
Date.
- [LDATE DividendDate](#)
- [DOUBLE DividendAmount](#)
- [DOUBLE InterestRate](#)
Free risk interest rate.
- [DOUBLE PriceOffset](#)
- [DOUBLE SpotSpreadRate](#)
- [DOUBLE NonSpotSpreadRate](#)
- [DOUBLE DeliveryRate](#)
- [DOUBLE Multiplier](#)
- [DOUBLE CurrentMarketValue](#)
- [DOUBLE MarginInterval](#)
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
- [DOUBLE ExchangeRate](#)
- [DOUBLE CurrencyHaircut](#)
- [DOUBLE MinimumMargin](#)

5.53.1 Detailed Description

Information used to calculate option's implied volatility.

DB & Subscription/Transaction Details:

- Id: FT_C_DER_CLASS_INFO_ID = 30185
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
UnderlyingFTSecID	STRING	FT_C_SEC_LEN	1			
ClassType	FT_C_SECURITY_TYPE	1	2			
Date	LDATE	1				
DividendDate	LDATE	1				
DividendAmount	DOUBLE	1				
InterestRate	DOUBLE	1				
PriceOffset	DOUBLE	1				
SpotSpreadRate	DOUBLE	1				
NonSpotSpreadRate	DOUBLE	1				
DeliveryRate	DOUBLE	1				
Multiplier	DOUBLE	1				
CurrentMarketValue	DOUBLE	1				
MarginInterval	DOUBLE	1				
Currency	STRING	FT_C_CURRENCY_LEN				
ExchangeRate	DOUBLE	1				
CurrencyHaircut	DOUBLE	1				
MinimumMargin	DOUBLE	1				

KEY Definition:

KEYUNIQUE FT_C_DER_CLASS_INFOKey = 1

SEG	MEMBER	TYPE
1	UnderlyingFTSecID	KEYA
2	ClassType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.54 FT_C_DER_THEO_PRICE Class Reference

Theoretical price for options calculated by mmtheorprice.

Data Fields

- [STRING FTSecID](#) [[FT_C_SEC_LEN](#)]
- [DOUBLE TheorPrice](#)
- [DOUBLE Volatility](#)
- [DOUBLE UnderlyingPrice](#)

5.54.1 Detailed Description

Theoretical price for options calculated by mmtheorprice.

DB & Subscription/Transaction Details:

- Id: FT_C_DER_THEO_PRICE_ID = 30186
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1				
TheorPrice	DOUBLE	1					
Volatility	DOUBLE	1					
UnderlyingPrice	DOUBLE	1					

KEY Definition:

KEYUNIQUE FT_C_DER_THEO_PRICEKey = 1		
SEG	MEMBER	TYPE
1	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.55 FT_C_DICTIONARY_QUERY_PAR Class Reference

Allows programmers to send a sib_query_req to the server (to subscribe Public data)

5.56 FT_C_ERROR_INFO Class Reference

Data Fields

- [ULONG ClassID](#)
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING SectionID](#) [FT_C_SECTION_LEN]
- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING FTProductID](#) [FT_C_SEC_LEN]
- [FT_C_FLAG OnlyValid](#)
- [FT_C_TIMESTAMP TS](#)
- [STRING IdentifierName](#) [FT_C_IDENTIFIER_NAME_LEN]
- [STRING IdentifierValue](#) [FT_C_IDENTIFIER_VALUE_LEN]

5.55.1 Detailed Description

Allows programmers to send a sib_query_req to the server (to subscribe Public data)

DB & Subscription/Transaction Details:

- Id: FT_C_DICTIONARY_QUERY_PAR_ID = 30157
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ClassID	ULONG	1			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
SectionID	STRING	FT_C_SECTION_LEN			
FTSecID	STRING	FT_C_SEC_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
OnlyValid	FT_C_FLAG	1			
TS	FT_C_TIMESTAMP	1			
IdentifierName	STRING	FT_C_IDENTIFIER_NAME_LEN			
IdentifierValue	STRING	FT_C_IDENTIFIER_VALUE_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.56 FT_C_ERROR_INFO Class Reference

Provides details about the error such as its origin.

Data Fields

- [LONG MMReasonCode](#)
Error code given by FT platform.
- [STRING MMErrString](#) [FT_C_ERROR_LEN]
Error description given by FT platform.
- [FT_C_ERROR_SOURCE Source](#)

- Indicates if the error was generated inside the ft platform or by the market.
- [LONG MarketReasonCode](#)
Error code given by market.
- [STRING MarketErrorString \[FT_C_ERROR_LEN\]](#)
Error description given by market.

5.56.1 Detailed Description

Provides details about the error such as its origin.

DB & Subscription/Transaction Details:

- Id: FT_C_ERROR_INFO_ID = 30050
- Subscription enabled: **NO**
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MMReasonCode	LONG	1			
MMErrrorString	STRING	FT_C_ERROR_LEN			
Source	FT_C_ERROR_SOURCE	1			
MarketReasonCode	LONG	1			
MarketErrorString	STRING	FT_C_ERROR_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.57 FT_C_EXEC Class Reference

Last executed contract, for each security, made off-book for CLOB markets.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Price of the executed contract.
- [DOUBLE Qty](#)
Quantity of the executed contract.
- [DOUBLE PercVar](#)
Percentage variation from the reference price of the security of the last executed price.
- [FT_C_SIGN Trend](#)
Trend of the last executed prices.
- [LDATE Date](#)
Date of last executed contract.
- [MTIME Time](#)
Time of last executed contract.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the Time field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.57 FT_C_EXEC Class Reference

- **ULONG Counter**
Used to identify multiple exec with the same time.
- **DOUBLE Yield**
Price of the executed contract.
- **FT_C_VERB Verb**
- **FT_C_EXEC_TYPE ExecType**
Indicates how the contract was done (if the market supports it)
- **FT_C_TRADING_PHASE Phase**
Phase of the security.
- **STRING MMTFlags [FT_C_MMT_FLAGS_LEN]**
Contains waiver flags for MIFIDII as for MMT v 3.02 specification.
- **STRING TransactionIdentificationCode [FT_C_FILLEXT_LEN]**
- **MTIME PublicationTime**
Time of publication of the executed contract.
- **DOUBLE VWAP**
Volume weighted average price.
- **STRING MIC [FT_C_MIC_LEN]**
Market identification code.
- **STRING PriceSeries [FT_C_PRICE_SERIES_LEN]**
Future use - always empty.

5.57.1 Detailed Description

Last executed contract, for each security, made off-book for CLOB markets.

DB & Subscription/Transaction Details:

- Id: FT_C_EXEC_ID = 30001
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD
FMT					
FTSecID	STRING	FT_C_SEC_LEN	1		
Price	DOUBLE	1			
Qty	DOUBLE	1			
PercVar	DOUBLE	1			
Trend	FT_C_SIGN	1			
Date	LDATE	1			
Time	MTIME	1			
UpdateTimeMicroSec	ULONG	1			
Counter	ULONG	1			
Yield	DOUBLE	1			
Verb	FT_C_VERB	1			
ExecType	FT_C_EXEC_TYPE	1			

Phase	FT_C_TRADING_PHASE	1
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN
TransactionIdentificationCode	STRING	FT_C_FILLEXT_LEN
PublicationTime	MTIME	1
VWAP	DOUBLE	1
MIC	STRING	FT_C_MIC_LEN
PriceSeries	STRING	FT_C_PRICE_SERIES_LEN 2

KEY Definition:

KEYUNIQUE FT_C_EXECKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	FTSecID	KEYA
2	PriceSeries	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.58 FT_C_EXEC_INFO Class Reference

Subclass - Information about the executed contract.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Price of the executed contract.
- [DOUBLE Qty](#)
Quantity of the executed contract.
- [DOUBLE CumQty](#)
Cumulative quantity of all the executed contract in the current trading day.
- [DOUBLE LowestPrice](#)
Lowest executed price in the current trading day.
- [DOUBLE HighestPrice](#)
Highest executed price in the current trading day.
- [DOUBLE PercVar](#)
Percentage variation from the reference price of the security of the last executed price.
- [FT_C_SIGN Trend](#)
Trend of the last executed prices.
- [LDATE Date](#)
Date of last executed contract.
- [MTIME Time](#)
Time of last executed contract.
- [DOUBLE CumNominalValue](#)
Cumulative quantity multiplied by price.
- [FT_C_VERB Verb](#)

5.59 FT_C_EXEC_STAT Class Reference

5.58.1 Detailed Description

Subclass - Information about the executed contract.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Price	DOUBLE	1			
Qty	DOUBLE	1			
CumQty	DOUBLE	1			
LowestPrice	DOUBLE	1			
HighestPrice	DOUBLE	1			
PercVar	DOUBLE	1			
Trend	FT_C_SIGN	1			
Date	LDATE	1			
Time	MTIME	1			
CumNominalValue	DOUBLE	1			
Verb	FT_C_VERB	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.59 FT_C_EXEC_STAT Class Reference

Execution statistics for each security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE CumQty](#)
Cumulative quantity of all the executed contract in the current trading day.
- [DOUBLE LowestPrice](#)
Lowest executed price in the current trading day.
- [DOUBLE HighestPrice](#)
Highest executed price in the current trading day.
- [LDATE Date](#)
Date of last executed contract.
- [MTIME Time](#)
Time of last executed contract.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the Time field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [DOUBLE CumNominalValue](#)
Cumulative quantity multiplied by price.
- [ULONG NumberOfTrades](#)

- *Number of trades executed.*
- [FT_C_EXEC_TYPE ExecType](#)
Indicates how the contract was done (if the market supports it)
- [DOUBLE OpeningPrice](#)
First price in the current trading day.
- [DOUBLE ClosingPrice](#)
Last executed price in the previous trading day.
- [LONG OpenInterest](#)
Number of open positions.
- [STRING MIC \[FT_C_MIC_LEN\]](#)
Market identification code.
- [STRING PriceSeries \[FT_C_PRICE_SERIES_LEN\]](#)
Future use - always empty.

5.59.1 Detailed Description

Execution statistics for each security.

DB & Subscription/Transaction Details:

- Id: FT_C_EXEC_STAT_ID = 30020
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
CumQty	DOUBLE	1	
LowestPrice	DOUBLE	1	
HighestPrice	DOUBLE	1	
Date	LDATE	1	
Time	MTIME	1	
UpdateTimeMicroSec	ULONG	1	
CumNominalValue	DOUBLE	1	
NumberOfTrades	ULONG	1	
ExecType	FT_C_EXEC_TYPE	1	
OpeningPrice	DOUBLE	1	
ClosingPrice	DOUBLE	1	
OpenInterest	LONG	1	
MIC	STRING	FT_C_MIC_LEN	
PriceSeries	STRING	FT_C_PRICE_SERIES_LEN	2

KEY Definition:

KEYUNIQUE FT_C_EXEC_STATKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	PriceSeries	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.60 FT_C_EXTRAINFO_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the extra info.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
FTSecID of the Leg.
- **STRING TradingBookID** [FT_C_TRADING_BOOK_ID_LEN]
Unique ID of the trading book.
- **DOUBLE IndValue**
Price or yield (contributed by the sell side and linked to the incoming RFQ)
- **FT_C_FLAG IsIndSubject**
If set to 'Yes', the indicative price is subject.
- **DOUBLE CompValue**
Composite price or yield of the instrument (at the time the request reached this recipient)
- **DOUBLE TierValue**
Tier price or yield of the instrument (at the time the request reached this recipient)
- **FT_C_FLAG IsTierSubject**
If set to 'Yes', the Tier price is subject.
- **DOUBLE BmkIndValue**
Price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)
- **DOUBLE BmkCompValue**
Composite Price or yield of the instrument's benchmark.
- **DOUBLE BmkTierValue**
Tier price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)
- **DOUBLE FillCompValue**
Contains the composite price or yield (i.e. the reference price published by the Market) of the security at the time the fill was made.
- **DOUBLE FillBmkCompPrice**
Contains the composite price (i.e. the reference price published by the Market) of the benchmark security at the time the fill was made. It is a valid value when the benchmark security is negotiated by price.
- **DOUBLE FillBmkCompYield**
Contains the composite yield (i.e. the reference yield published by the Market) of the benchmark security at the time the fill was made. It is a valid value when the benchmark security is negotiated by yield.
- **FT_C_FLAG IsValidFillBmkCompYield**
Indicates if the FillBmkCompYield field contains a valid value or not.

5.60.1 Detailed Description

Subclass - Contains information about a leg of the extra info.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN			
IndValue	DOUBLE	1			
IsIndSubject	FT_C_FLAG	1			
CompValue	DOUBLE	1			
TierValue	DOUBLE	1			

IsTierSubject	FT_C_FLAG	1
BmkIndValue	DOUBLE	1
BmkCompValue	DOUBLE	1
BmkTierValue	DOUBLE	1
FillCompValue	DOUBLE	1
FillBmkCompPrice	DOUBLE	1
FillBmkCompYield	DOUBLE	1
IsValidFillBmkCompYield	FT_C_FLAG	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.61 FT_C_EXTRINFO_STREAM_LEG Class Reference

Subclass - Contains information about a leg of the [FT_C_RFQ_MLEG_STREAM_INFO](#).

Data Fields

- [STRING FTSecID](#) [[FT_C_SEC_LEN](#)]
FTSecID of the Leg.
- [DOUBLE IndPrice](#)
Indicative Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE IndYield](#)
Indicative Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsValidIndYield](#)
If set to 'Yes', is a valid yield.
- [FT_C_FLAG IsIndSubject](#)
If set to 'Yes', the indicative price is subject.
- [DOUBLE TierPrice](#)
Tier Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE TierYield](#)
Tier Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsValidTierYield](#)
If set to 'Yes', is a valid yield.
- [FT_C_FLAG IsTierSubject](#)
If set to 'Yes', the Tier price is subject.
- [DOUBLE BmkIndPrice](#)
Indicative Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE BmkIndYield](#)
Indicative Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidIndYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE BmkTierPrice](#)
Tier Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE BmkTierYield](#)
Tier Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidTierYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE CompPrice](#)
Composite price or yield of the instrument (at the time the request reached this recipient)

5.62 FT_C_FCM_INFO Class Reference

- [DOUBLE CompYield](#)
Composite price or yield of the instrument (at the time the request reached this recipient)
- [FT_C_FLAG IsValidCompYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE BmkCompPrice](#)
Tier Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE BmkCompYield](#)
Tier Price or yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidCompYield](#)
If set to 'Yes', is a valid yield.

5.61.1 Detailed Description

Subclass - Contains information about a leg of the [FT_C_RFQ_MLEG_STREAM_INFO](#).

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
IndPrice	DOUBLE	1			
IndYield	DOUBLE	1			
IsValidIndYield	FT_C_FLAG	1			
IsIndSubject	FT_C_FLAG	1			
TierPrice	DOUBLE	1			
TierYield	DOUBLE	1			
IsValidTierYield	FT_C_FLAG	1			
IsTierSubject	FT_C_FLAG	1			
BmkIndPrice	DOUBLE	1			
BmkIndYield	DOUBLE	1			
BmkValidIndYield	FT_C_FLAG	1			
BmkTierPrice	DOUBLE	1			
BmkTierYield	DOUBLE	1			
BmkValidTierYield	FT_C_FLAG	1			
CompPrice	DOUBLE	1			
CompYield	DOUBLE	1			
IsValidCompYield	FT_C_FLAG	1			
BmkCompPrice	DOUBLE	1			
BmkCompYield	DOUBLE	1			
BmkValidCompYield	FT_C_FLAG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.62 FT_C_FCM_INFO Class Reference

Data Fields

- [STRING FCMID \[FT_C_FCM_LEN\]](#)
Contains the Futures Commission Merchant identification.

5.62.1 Detailed Description

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```
NAME    TYPE    #  ELEMS      INS  UPD  FMT
FCMID  STRING  FT_C_FCM_LEN
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.63 FT_C_FILL Class Reference

Fill generated by the operators.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
ID of the fill given by the destination market.
- [FT_C_FILL_USER_INFO User](#)
Information about user part of the fill.
- [FT_C_FILL_COUNTERPART_INFO Counterpart](#)
Information about the counter part of the fill.
- [FT_C_FILL_STATUS Status](#)
Status of the fill.
- [LDATE FillDate](#)
Date of the fill creation.
- [MTIME FillTime](#)
Time of the fill creation.
- [FT_C_VERB Verb](#)
Verb of the order that generated the fill.
- [DOUBLE Price](#)
Price the order was filled.
- [DOUBLE Volatility](#)
Not used
- [DOUBLE Yield](#)
Yield the order was filled .(Used only for Bonds)
- [DOUBLE Qty](#)
Quantity filled of the order with this fill.
- [LDATE SettlDate](#)
Settlement date.

- [LDATE EndDate](#)
End date.
- [DOUBLE Rate](#)
Rate.
- [DOUBLE RepoInterest](#)
Repo interest.
- [DOUBLE NominalValue](#)
Nominal value.
- [DOUBLE SpotCollLoan](#)
Used for Repo trading only.
- [DOUBLE EndCollLoan](#)
Used for Repo trading only.
- [DOUBLE CleanPrice](#)
Used for Repo trading only.
- [DOUBLE MarketPrice](#)
Used for Repo trading only.
- [DOUBLE EndAccIntFactor](#)
Used for Bonds only.
- [FT_C_FLAG GCFlag](#)
Used for Repo trading only.
- [ULONG RejectionTime](#)
Used for Repo trading only.
- [FT_C_LIQUIDITY_INDICATOR Aggressor](#)
- [STRING SecurityID \[FT_C_SECURITY_LEN\]](#)
ID of the security in the market place.
- [DOUBLE EndPrice](#)
Used for Repo trading only.
- [DOUBLE TaxAmount](#)
- [DOUBLE SettlementAmount](#)
Used for Bonds only.
- [LDATE StartDate](#)
- [LDATE DERSettlementDate](#)
- [FT_C_FLAG GreyMarketFlag](#)
Used for Bonds only (MTS)
- [STRING UserSettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
Used for Bonds only (MTS)
- [STRING CounterpartSettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
Used for Bonds only (MTS)
- [DOUBLE EndTelQuel](#)
Used for Repo trading only.
- [DOUBLE SpotPrice](#)
Used for Repo trading only.
- [DOUBLE SpotAccIntFact](#)
Used for Repo trading only.
- [DOUBLE SpotTelQuel](#)
Used for Repo trading only.
- [FT_C_REPO_CLASS RepoType](#)
Used for Repo trading only.
- [STRING MrkOrderID \[FT_C_MRKORDER_LEN\]](#)
ID of the Order that generate the fill assigned by the market.

- **FT_C_FLAG OTCFill**
Indicates whether it is an OTC fill.
- **STRING ExternalID [FT_C_FILL_LEN]**
- **DOUBLE FeesAmount**
- **STRING Currency [FT_C_CURRENCY_LEN]**
Used for Bonds only.
- **FT_C_FLAG ThirdParty**
Indicates whether the fill had been executed for a third party (Used only for Bonds)
- **DOUBLE OrderRemQty**
Remaining qty of the order.
- **FT_C_PERIOD_SEQUENCE PaymentSequence**
Payment frequency specification, fixed leg.
- **FT_C_PERIOD_SEQUENCE CounterpartPaymentSequence**
Counterpart payment frequency specific.
- **FT_C_DAY_COUNT_FRACTION DayCountFraction**
Day Count Fraction specification, fixed leg.
- **FT_C_DAY_COUNT_FRACTION CounterpartDayCountFraction**
Counterpart Day Count Fraction specific.
- **STRING SettlFillID [FT_C_FILL_LEN]**
- **STRING OrderFTSecID [FT_C_SEC_LEN]**
*FTSecID of the Order in case of Stop Order where a different FTSecID had been chosen (**Not used** for Equities)*
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
ID of the market place of the market.
- **STRING MarketID [FT_C_MARKET_LEN]**
ID of the market.
- **STRING FTProductID [FT_C_SEC_LEN]**
Product code.
- **STRING BrokerID [FT_C_BROKER_LEN]**
Broker whom the order refers to.
- **STRING Tag [FT_C_USER_TEXT_LEN]**
Free text.
- **STRING ClientReference [FT_C_USER_TEXT_LEN]**
Free text available to define a client.
- **FT_C_FLAG PTTOffMrkPriceOperation**
If flagged "yes" indicates that the exchange is determined with different factors than the current price of the market.
- **FT_C_FLAG PTTReportOperation**
If flagged "yes" indicates that special agreements had been decided.
- **FT_C_FLAG PTTAgreedOperation**
If flagged "yes" indicates that the fill is done with agreement between both side (cross order)
- **STRING PTTVenue [FT_C_VENUE_LEN]**
Code of the counterpart the proposal (that reached the circuit) refers to.
- **FT_C_FLAG PTTDelay**
Indicates whether a delay had been requested or not.
- **DOUBLE BrokerFeeAmount**
Fees paid to the broker.
- **DOUBLE MngFeeAmount**
Management fees paid by the client.
- **FT_C_FLAG FeesCalc**
Indicates whether FeeAmount and MngFeeAmount are significant or not.
- **FT_C_FLAG MrkFeeCalc**

- Indicates whether TaxAmount is significant or not.*
- **DOUBLE OtherNegFee**
Management fees paid to the broker.
- **FT_C_FLAG NegFeeCalc**
Indicates whether BrokerFeeAmount and OtherNegFee are significant or not.
- **DOUBLE ExCurChangeRate**
Exchange rate between currency of the order and the currency of the security.
- **STRING SettlCurrency** [FT_C_CURRENCY_LEN]
- **STRING CliCurrency** [FT_C_CURRENCY_LEN]
- **FT_C_FILL_EXCEPTION_STATUS ExceptionStatus**
- **STRING ClientFillID** [FT_C_FILL_LEN]
Client fill the fill is referred to.
- **FT_C_EXECUTION_PHASE ExecutionPhase**
Trading phase of the fill.
- **FT_C_MARKET_AFFILIATION MarketAffiliation**
Specifies whether the trade has been closed on a regulated market or on a MTF.
- **DOUBLE SettlementFXRate**
Unused.
- **STRING ParentFillID** [FT_C_FILL_LEN]
In case of trade splitting, it is the ID of the parent trade.
- **MTIME PreAllocationTime**
- **USHORT SettlementOffset**
- **MTIME SettlStartTime**
Time at which an attempt to settle the fill will be made (money markets only)
- **FT_C_FLAG AdjustedFg**
If flagged 'Yes', the price includes fees.
- **STRING ClearingHouse** [FT_C_CLEARING_HOUSE_LEN]
Clearing House.
- **DOUBLE Haircut**
Haircut of the underlying price provided in the provider information. Used for Repo trading only.
- **LDATE AllocationValidityDate**
If the fill is done on a general collateral product, it may contain the expiry date of the allocation (zero = no time limit)
- **MTIME AllocationValidityTime**
If the fill is done on a general collateral product, it may contain the expiry time of the allocation (zero = no time limit)
- **STRING MrkSalesOperatorID** [FT_C_OPERATOR_LEN]
Sales Operator assigned by the market.
- **DOUBLE FinancialTax**
Financial tax.
- **FT_C_FINANCIAL_TAX FinancialTaxCalc**
Indicates whether the Financial tax is significant or not.
- **DOUBLE UpFront**
Upfront of the fill.
- **STRING MMTFlags** [FT_C_MMT_FLAGS_LEN]
Contains waiver flags for MIFIDII as for MMT v 3.04 specification.
- **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided investment MIFIDII.
- **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG FillTimeMicroSec**

Microseconds to add to the time set in the *FillTime* field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **ULONG TradingVenueSeqNo**

Trading Venue Sequence Number MIFIDII.

- **MTIME UpdateTime**

Last update time.

- **ULONG UpdateTimeMicroSec**

Microseconds to add to the time set in the *UpdateTime* field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **STRING FillIDExt [FT_C_FILLEXT_LEN]**

ID of the fill given by the destination market.

- **STRING TradingBookID [FT_C_TRADING_BOOK_ID_LEN]**

(FTX) ID of the trading book that managed the executions (to be sent only to the sell side members)

- **DOUBLE MarketValue**

(FTX) The difference in amount between the winning quote and the next best quote (for B2C Markets)

- **LDATE UpdateDate**

(FTX) Last update date

- **FT_C_PERIOD_SEQUENCE FloatPaymentSequence**

(FTX) (IRS) Floating Leg Payment frequency specification

- **FT_C_FLAG FloatCompounding**

(FTX) (IRS) Floating Leg Compounding

- **FT_C_ROLL_CONVENTION AccruedBusinessDay**

(FTX) (IRS) ROLL CONVENTION of the accrued Business Day

- **FT_C_ROLL_CONVENTION PaymentBusinessDay**

(FTX) (IRS) ROLL CONVENTION of the payment Business Day

- **FT_C_FILL_ALLOCATION_INFO AllocationInfo**

(FTX) Contains the information about the allocation, for both sides of the trade: Own Allocation and Counterpart Allocation

- **ULONG AllocationId**

(FTX) Contains the ID of the allocation of the fill, if any. It is set to zero if this fill has not been allocated or if this fill is the parent of post-allocated fills (hereafter child fills). It is set to a numeric value different from zero if this fill is the parent of pre-allocated child fills or if this fill is a pre-allocated child fill or if this fill is a post-allocated child fill

- **ULONG RevisionNmb**

(FTX) Contains the number of modifications the original fill has had

- **STRING StageOrderID [FT_C_ORDER_LEN]**

(FTX) Contains information, provided by FTX, about the Order (received from an OMS) from which the RfQ started (can be outright, switch, butterfly)

- **STRING StageCIClientOrderID [FT_C_CLIENT_ORDER_LEN]**

(FTX) Contains information, provided by the OMS, about the Order (received from an OMS) from which the RfQ started (can be outright, switch, butterfly)

- **STRING OrigReferenceID [FT_C_ORDER_LEN]**

(FTX) Contains the information of the LinkBulkID (BULK ORDER for Staging orders) that has originated the RFQ

- **STRING AlternateRef [FT_C_SEC_REF_LEN]**

(FTX) Contains the AlternateRef of the bond (CUSIP etc., depending on the market)

- **LDATE MaturityDate**

(FTX) Contains the Maturity Date of the trade, in case of Money Market (Program) trading

- **STRING StrategyWireValue [FT_C_STRATEGY_WIRE_VALUE_LEN]**

Future use.

- **STRING AreaCode [FT_C_AREA_CODE_LEN]**

Future use.

- **DOUBLE AccruedInterestRate**

Accrued interest per unit.

5.63 FT_C_FILL Class Reference

- **DOUBLE AccruedInterestAmount**
Accrued interest amount.
- **STRING BenchFTSecID [FT_C_SEC_LEN]**
FTSecID of the Benchmark Security: applicable to Bonds.
- **STRING StartDateID [FT_C_DATE_LEN]**
For Repo and IRS, this field contains the link to the entry of the class FT_C_MARKET_DATE that points to the Start Date of the product.
- **STRING EndDateID [FT_C_DATE_LEN]**
For Repo and IRS, this field contains the link to the entry of the class FT_C_MARKET_DATE that points to the End Date of the product.
- **FT_C_FLAG_UND Confirmed**
Field to be used when connected with external affirmation/confirmation systems, it specifies if the fill has been confirmed by external system.
- **FT_C_FLAG_UND Affirmed**
Field to be used when connected with external affirmation/confirmation systems, it specifies if the fill has been affirmed by external system.
- **DOUBLE MarkUp**
Reserved use.
- **STRING StrategyFillID [FT_C_FILL_LEN]**
ID of the parent fill, in case of child fill of strategy fill.
- **FT_C_PERIOD_SEQUENCE FixedPaymentSequence**
(FTX) (IRS) Fixed Leg Payment frequency specification
- **FT_C_DAY_COUNT_FRACTION FixedDayCount**
Fixed Day Count Fraction specification (Compounding)
- **STRING LongDescription [FT_C_LONG_DESCRIPTION_LEN]**
Long Description of the Security. It contains additional information, such as the floater period of a fix to floater bond.
- **FT_C_SWAP_TYPE SwapType**
Type of IRS.
- **FT_C_PERIOD_SEQUENCE Tenor**
Tenor (IRS)
- **FT_C_PAYMENT_INFO_EXT PayInfoExt**
Defines Payment Frequency, Compounding and Roll Conventions extra info for an IRS Security.
- **FT_C_MTF_MODE MTFMode**
Contains information about MTF regime under which the RFQs is executed. Valid only for IRS RFQs.
- **FT_C_SEF_MODE SEFMode**
Contains information about Swap Execution Facility regime under which the RFQs is executed. Valid only for IRS RFQs.
- **FT_C_SEF_STATE SEFState**
SEF Required-Permitted flag.
- **DOUBLE UMid**
Unbiased mid level. This field contains the Risk Equivalent quantity for trades done by Spread, in B2C markets.
- **DOUBLE NPV**
Net Present Value.
- **FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode**
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- **USHORT RFQLegNo**
If the fill has been generated from an RFQ, this field contains the Leg number (e.g 1,2 or 3)
- **STRING UTI [FT_C_UNIQUE_TRANS_ID_LEN]**
Unique Transaction Identifier.
- **STRING RTN [FT_C_REPORT_TRACKING_NUM_LEN]**

- Report Tracking Number.*
- [FT_C_SFTR_EXEMPTION_FLAG](#) `SFTRExemptionFg`

SFTR Exemption Flag.
- [LDATE FixFrontStabDate](#)

Front stub date for Off Benchmark trades (IRS) - fixed leg.
- [LDATE FixAdjustedFrontStabDate](#)

Adjusted front stub date for Off Benchmark trades (IRS) - fixed leg.
- [LDATE FltFrontStabDate](#)

Front stub date for Off Benchmark trades (IRS) - floating leg.
- [LDATE FltAdjustedFrontStabDate](#)

Adjusted front stub date for Off Benchmark trades (IRS) - floating leg.
- [FT_C_PERIOD_SEQUENCE](#) `FltStubBeginTenor`

Float Stub Begin Tenor.
- [FT_C_PERIOD_SEQUENCE](#) `FltStubEndTenor`

Float Stub End Tenor.
- [FT_C_REVEAL_FLAG](#) `Reveal`

Indicates to the GUI how it should display an incoming Fill.
- [LDATE CallDate](#)

Contains the next call date.
- [LDATE WorkoutDate](#)

Contains the workout date.
- [FT_C_FLAG](#) `RFEFill`

It indicates whether the fill has been made during an RFE negotiation or not.
- [DOUBLE](#) `BenchmarkPrice`

Price of the benchmark.
- [DOUBLE](#) `BenchmarkYield`

Yield of the benchmark.
- [DOUBLE](#) `BenchmarkSpread`

Spread between primary and benchmark.
- [FT_C_SPREAD_SPOT_TYPE](#) `SpreadSpotType`

Spotting type in spread trading.
- [LDATE](#) `SpreadSpotDate`

Price spot date in spread trading.
- [MTIME](#) `SpreadSpotTime`

Price spot time in spread trading.
- [STRING](#) `RefSpottingQuoteID` [[FT_C_ORDER_LEN](#)]

QuoteID of the quote used for spotting.
- [ULONG](#) `RefSpottingQuoteSeqNo`

SeqNo of the quote used for spotting.
- [FT_C_SHORT_SELL_TYPE](#) `ShortSellType`

Indicates if the Sell order is a ShortSell order.
- [STRING](#) `SpreadSpotTimeID` [[FT_C_SPREAD_TIMEID_LEN](#)]

The ID referring to the time when the trade spot occurs.
- [FT_C_FLAG_UND](#) `Amend`

Inditifies whether the re-writing of the fill is due to an edit or not.
- [STRING](#) `PIPProposalID` [[FT_C_PIP_PROPOSAL_LEN](#)]

Proposal ID assigned during the Price Improvement phase.
- [FT_C_PIP_EXEC_TYPE](#) `PIPExecType`

Indicates if the fill has been made during the Price Improvement phase.
- [STRING](#) `CounterpartLEI` [[FT_C_LEI_LEN](#)]

Legal Entity Identifier of the counterpart member.
- [STRING](#) `OrderOriginatorLEI` [[FT_C_LEI_LEN](#)]

Legal Entity Identifier of the order originator firm.

5.63 FT_C_FILL Class Reference

5.63.1 Detailed Description

Fill generated by the operators.

This class provides the list of all the contracts executed by the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_FILL_ID = 30017
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
FTSecID					STRING	FT_C_SEC_LEN
ISINCode					STRING	FT_C_ISIN_LEN
FillID					STRING	FT_C_FILL_LEN
User	1				FT_C_FILL_USER_INFO	1
Counterpart	2				FT_C_FILL_COUNTERPART_INFO	1
Status					FT_C_FILL_STATUS	1
FillDate					LDATE	1
FillTime					MTIME	1
Verb					FT_C_VERB	1
Price					DOUBLE	1
Volatility					DOUBLE	1
Yield					DOUBLE	1
Qty					DOUBLE	1
SettlDate					LDATE	1
EndDate					LDATE	1
Rate					DOUBLE	1
RepoInterest					DOUBLE	1
NominalValue					DOUBLE	1
SpotCollLoan					DOUBLE	1
EndCollLoan					DOUBLE	1
CleanPrice					DOUBLE	1
MarketPrice					DOUBLE	1
EndAccIntFactor					DOUBLE	1
GCFlag					FT_C_FLAG	1
RejectionTime					ULONG	1
Aggressor					FT_C_LIQUIDITY_INDICATOR	1
SecurityID					STRING	FT_C_SECURITY_LEN

EndPrice	DOUBLE	1
TaxAmount	DOUBLE	1
SettlementAmount	DOUBLE	1
StartDate	LDATE	1
DERSettlementDate	LDATE	1
GreyMarketFlag	FT_C_FLAG	1
UserSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
CounterpartSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
EndTelQuel	DOUBLE	1
SpotPrice	DOUBLE	1
SpotAccIntFact	DOUBLE	1
SpotTelQuel	DOUBLE	1
RepoType	FT_C_REPO_CLASS	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
OTCFill	FT_C_FLAG	1
ExternalID	STRING	FT_C_FILL_LEN
FeesAmount	DOUBLE	1
Currency	STRING	FT_C_CURRENCY_LEN
ThirdParty	FT_C_FLAG	1
OrderRemQty	DOUBLE	1
PaymentSequence	FT_C_PERIOD_SEQUENCE	1
CounterpartPaymentSequence	FT_C_PERIOD_SEQUENCE	1
DayCountFraction	FT_C_DAY_COUNT_FRACTION	1
CounterpartDayCountFraction	FT_C_DAY_COUNT_FRACTION	1
SettlFillID	STRING	FT_C_FILL_LEN
OrderFTSecID	STRING	FT_C_SEC_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
Tag	STRING	FT_C_USER_TEXT_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
PTTOffMrkPriceOperation	FT_C_FLAG	1
PTTReportOperation	FT_C_FLAG	1
PTTAgreedOperation	FT_C_FLAG	1
PTTVenue	STRING	FT_C_VENUE_LEN

5.63 FT_C_FILL Class Reference

PTTDelay	FT_C_FLAG	1
BrokerFeeAmount	DOUBLE	1
MngFeeAmount	DOUBLE	1
FeesCalc	FT_C_FLAG	1
MrkFeeCalc	FT_C_FLAG	1
OtherNegFee	DOUBLE	1
NegFeeCalc	FT_C_FLAG	1
ExCurChangeRate	DOUBLE	1
SettlCurrency	STRING	FT_C_CURRENCY_LEN
CliCurrency	STRING	FT_C_CURRENCY_LEN
ExceptionStatus	FT_C_FILL_EXCEPTION_STATUS	1
ClientFillID	STRING	FT_C_FILL_LEN
ExecutionPhase	FT_C_EXECUTION_PHASE	1
MarketAffiliation	FT_C_MARKET_AFFILIATION	1
SettlementFXRate	DOUBLE	1
ParentFillID	STRING	FT_C_FILL_LEN
PreAllocationTime	MTIME	1
SettlementOffset	USHORT	1
SettlStartTime	MTIME	1
AdjustedFg	FT_C_FLAG	1
ClearingHouse	STRING	FT_C_CLEARING_HOUSE_LEN
Haircut	DOUBLE	1
AllocationValidityDate	LDATE	1
AllocationValidityTime	MTIME	1
MrkSalesOperatorID	STRING	FT_C_OPERATOR_LEN
FinancialTax	DOUBLE	1
FinancialTaxCalc	FT_C_FINANCIAL_TAX	1
UpFront	DOUBLE	1
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
FillTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
UpdateTime	MTIME	1
UpdateTimeMicroSec	ULONG	1
FillIDExt	STRING	FT_C_FILLEXT_LEN

TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN
MarketValue	DOUBLE	1
UpdateDate	LDATE	1
FloatPaymentSequence	FT_C_PERIOD_SEQUENCE	1
FloatCompounding	FT_C_FLAG	1
AccruedBusinessDay	FT_C_ROLL_CONVENTION	1
PaymentBusinessDay	FT_C_ROLL_CONVENTION	1
AllocationInfo	FT_C_FILL_ALLOCATION_INFO	1
AllocationId	ULONG	1
RevisionNmb	ULONG	1
StageOrderID	STRING	FT_C_ORDER_LEN
StageClOrderID	STRING	FT_C_CLIENT_ORDER_LEN
OrigReferenceID	STRING	FT_C_ORDER_LEN
AlternateRef	STRING	FT_C_SEC_REF_LEN
MaturityDate	LDATE	1
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
AreaCode	STRING	FT_C_AREA_CODE_LEN
AccruedInterestRate	DOUBLE	1
AccruedInterestAmount	DOUBLE	1
BenchFTSecID	STRING	FT_C_SEC_LEN
StartDateID	STRING	FT_C_DATE_LEN
EndDateID	STRING	FT_C_DATE_LEN
Confirmed	FT_C_FLAG_UND	1
Affirmed	FT_C_FLAG_UND	1
MarkUp	DOUBLE	1
StrategyFillID	STRING	FT_C_FILL_LEN
FixedPaymentSequence	FT_C_PERIOD_SEQUENCE	1
FixedDayCount	FT_C_DAY_COUNT_FRACTION	1
LongDescription	STRING	FT_C_LONG_DESCRIPTION_LEN
SwapType	FT_C_SWAP_TYPE	1
Tenor	FT_C_PERIOD_SEQUENCE	1
PayInfoExt	FT_C_PAYMENT_INFO_EXT	1
MTFMode	FT_C_MTF_MODE	1
SEFMode	FT_C_SEF_MODE	1
SEFState	FT_C_SEF_STATE	1
UMid	DOUBLE	1

5.63 FT_C_FILL Class Reference

NPV	DOUBLE	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
RFQLegNo	USHORT	1
UTI	STRING	FT_C_UNIQUE_TRANS_ID_LEN
RTN	STRING	
FT_C_REPORT_TRACKING_NUM_LEN		
SFTRExemptionFg	FT_C_SFTR_EXEMPTION_FLAG	1
FixFrontStabDate	LDATE	1
FixAdjustedFrontStabDate	LDATE	1
FltFrontStabDate	LDATE	1
FltAdjustedFrontStabDate	LDATE	1
FltStubBeginTenor	FT_C_PERIOD_SEQUENCE	1
FltStubEndTenor	FT_C_PERIOD_SEQUENCE	1
Reveal	FT_C_REVEAL_FLAG	1
CallDate	LDATE	1
WorkoutDate	LDATE	1
RFEFill	FT_C_FLAG	1
BenchmarkPrice	DOUBLE	1
BenchmarkYield	DOUBLE	1
BenchmarkSpread	DOUBLE	1
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1
SpreadSpotDate	LDATE	1
SpreadSpotTime	MTIME	1
RefSpottingQuoteID	STRING	FT_C_ORDER_LEN
RefSpottingQuoteSeqNo	ULONG	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
SpreadSpotTimeID	STRING	FT_C_SPREAD_TIMEID_LEN
Amend	FT_C_FLAG_UND	1
PIProposalID	STRING	FT_C_PIP_PROPOSAL_LEN
PIPExecType	FT_C_PIP_EXEC_TYPE	1
CounterpartLEI	STRING	FT_C_LEI_LEN
OrderOriginatorLEI	STRING	FT_C_LEI_LEN

KEY Definition:

KEYUNIQUE FT_C_FILLIdKey = 1

SEG	MEMBER	TYPE
1	FillID	KEYA
2	User.OrderID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.64 FT_C_FILL_ALLOC_TRANS Class Reference

Specifies the allocation of a general collateral fill.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the GC repo security.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
ID of the fill generated on the gc repo security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order generate the fill.
- [ULONG NumberOfAllocations](#)
Number of allocation sent with the transaction.
- [FT_C_ALLOC_INFO SubFill \[FT_C_MAX_SUBFILL\]](#)
Allocation details.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
- [FT_C_ACCOUNT_ALLOC_INFO AccAlloc \[FT_C_MAX_SUBFILL\]](#)
Account allocation details.
- [FT_C_CLEARING_MODE ClearingMode \[FT_C_MAX_SUBFILL\]](#)
Clearing Mode details.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
MemberCode.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.

5.64.1 Detailed Description

Specifies the allocation of a general collateral fill.

DB & Subscription/Transaction Details:

- Id: FT_C_FILL_ALLOC_TRANS_ID = 30086
- Subscription enabled: **NO**
- Transactions enabled: YES

5.65 FT_C_FILL_ALLOCATION_INFO Class Reference

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN				
FillID	STRING	FT_C_FILL_LEN	1			
OrderID	STRING	FT_C_ORDER_LEN	2			
NumberOfAllocations	ULONG	1				
SubFill	FT_C_ALLOC_INFO	FT_C_MAX_SUBFILL				
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
FTProductID	STRING	FT_C_SEC_LEN				
BrokerID	STRING	FT_C_BROKER_LEN				
AccAlloc	FT_C_ACCOUNT_ALLOC_INFO	FT_C_MAX_SUBFILL				
ClearingMode	FT_C_CLEARING_MODE	FT_C_MAX_SUBFILL				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
MemberID	STRING	FT_C_MEMBER_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN				
MrkOperatorID	STRING	FT_C_OPERATOR_LEN				

KEY Definition:

KEYUNIQUE FT_C_FILL_ALLOC_TRANSKey = 1

SEG MEMBER TYPE

1 FillID KEYA
2 OrderID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.65 FT_C_FILL_ALLOCATION_INFO Class Reference

Subclass - Information about the fill allocation.

Data Fields

- [ULONG Account](#)
Unique ID member account.
- [STRING AccountCode \[FT_C_ACCOUNTCODE_LEN\]](#)
If the FILL is on the Dealer side: empty. If the FILL is on the Customer Side: it is set to the Private Account.
- [ULONG AkaAccount](#)
Unique ID of the counterpart account.
- [STRING AkaAccountCode \[FT_C_ACCOUNTCODE_LEN\]](#)
Always set to the Customer Public Account.
- [STRING CptCustodianMemberID \[FT_C_MEMBER_LEN\]](#)
Unused.
- [STRING TagAccountsInfo \[FT_C_TAG_ACCOUNT_INFO_LEN\]](#)
*Contains the list of Accounts specified by the Member. Syntax as follow: TagName=TagValue[SOH]TagName=TagValue;
The delimiter SOH = ASCII code 01.*

5.65.1 Detailed Description

Subclass - Information about the fill allocation.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Account	ULONG	1			
AccountCode	STRING	FT_C_ACCOUNTCODE_LEN			
AkaAccount	ULONG	1			
AkaAccountCode	STRING	FT_C_ACCOUNTCODE_LEN			
CptCustodianMemberID	STRING	FT_C_MEMBER_LEN			
TagAccountsInfo	STRING	FT_C_TAG_ACCOUNT_INFO_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.66 FT_C_FILL_CHECK_ALLOC Class Reference

Request for an allocation check.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the GC repo security.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
ID of the fill generated on the gc repo security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order that generated the fill.
- [ULONG NumberOfAllocations](#)
Number of allocations sent with the transaction.
- [FT_C_ALLOC_INFO SubFill \[FT_C_MAX_SUBFILL\]](#)
Allocation details.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_ALLOC_CHECK_RESULT CheckResult \[FT_C_MAX_SUBFILL\]](#)
Details about allocation check.
- [STRING GlobalErrorDescr \[FT_C_ERROR_LEN\]](#)
General error in allocation.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
MemberCode.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.

5.67 FT_C_FILL_COUNTERPART_INFO Class Reference

5.66.1 Detailed Description

Request for an allocation check.

DB & Subscription/Transaction Details:

- Id: FT_C_FILL_CHECK_ALLOC_ID = 30247
- Subscription enabled: **NO**
- Transactions enabled: **YES**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN				
FillID	STRING	FT_C_FILL_LEN		1		
OrderID	STRING	FT_C_ORDER_LEN		2		
NumberOfAllocations	ULONG	1				
SubFill	FT_C_ALLOC_INFO	FT_C_MAX_SUBFILL				
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
FTProductID	STRING	FT_C_SEC_LEN				
BrokerID	STRING	FT_C_BROKER_LEN				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
CheckResult	FT_C_ALLOC_CHECK_RESULT	FT_C_MAX_SUBFILL				
GlobalErrorDescr	STRING	FT_C_ERROR_LEN				
MemberID	STRING	FT_C_MEMBER_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN				
MrkOperatorID	STRING	FT_C_OPERATOR_LEN				

KEY Definition:

KEYUNIQUE FT_C_FILL_CHECK_ALLOCKey = 1

SEG MEMBER TYPE

1 FillID KEYA
2 OrderID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.67 FT_C_FILL_COUNTERPART_INFO Class Reference

Subclass - Information about the counterpart of the fill.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Member of the counterpart operator.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Counterpart operator code in the destination market.

5.67.1 Detailed Description

Subclass - Information about the counterpart of the fill.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN			
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.68 FT_C_FILL_SPLIT Class Reference

'Split' refers to the allocation and to the split phase of a Trade into one or several contracts (subcontracts). The aim is to allocate the block quantity of the Trade to one or more accounts/funds.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
- **STRING SellSideMemberID** [FT_C_MEMBER_LEN]
Unique ID of the sell-side Member (counterpart of the trade)
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
- **STRING FillID** [FT_C_FILL_LEN]
ID of the fill given by the destination market.
- **STRING OrderID** [FT_C_ORDER_LEN]
- **STRING ClientOrderID** [FT_C_CLIENT_ORDER_LEN]
Unique ID of the executed order within the client institution.
- **LDATE PreAllocationDate**
Timestamp of the pre-allocation.
- **MTIME PreAllocationTime**
Timestamp of the pre-allocation.
- **USHORT NumSplitAccountInfo**
Information about the number of accounts to split / allocate onto.
- **FT_C_SPLIT_ACCOUNT_INFO SplitAccountInfo** [FT_C_SPLIT_ACCOUNTINFO_LEN]
Detailed information about the accounts.
- **FT_C_FILL_SPLIT_STATUS Status**
Final status of the allocation.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **STRING UserData** [FT_C_USER_TEXT_LEN]
Freetext field used by the client.
- **USHORT BlockID**
Block counter (out of NumOfBlocks) with $1 \leq \text{BlockID} \leq \text{NumOfBlocks}$ (Reserved for future use)

5.68 FT_C_FILL_SPLIT Class Reference

- **USHORT NumOfBlocks**
Total number of blocks to be sent for the allocation (Reserved for future use)
- **USHORT SplitAttemptNo**
Identifies the split attempt.(Reserved for future use)
- **FT_C_BLOCK_SPLIT_STATUS BlockValidity**
Status of the block validation (Reserved for future use)
- **STRING MrkOrderID** [FT_C_MRKORDER_LEN]
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING FTProductID** [FT_C_SEC_LEN]
- **STRING BrokerID** [FT_C_BROKER_LEN]
- **ULONG AllocationId**
Unique ID of the pre-allocation or of the allocation during the trade splitting phase.
- **STRING ClientAllocationID** [FT_C_CLIENT_PREALLOCATION_LEN]
Allocation ID for client use.
- **STRING AllocationDescription** [FT_C_ALLOCATION_DESCR_LEN]
Description of the allocation.
- **FT_C_PREALLOCATION_TYPE PreAllocationType**
Specifies whether the pre-allocation is public or private.
- **STRING WorkingMrkOperatorID** [FT_C_OPERATOR_LEN]
Unique ID of the trader who is looking after the allocation (thus locking it)
- **LDATE CreationDate**
Creation date.
- **MTIME CreationTime**
Creation time.
- **STRING MemberID** [FT_C_MEMBER_LEN]
MemberID requesting the split.
- **FT_C_FLAG PercentageAllocation**
Defines if the allocation is expressed as a percentage.
- **FT_C_SPLIT_ACCOUNT_INFO_EXT SplitAccInfoExt** [FT_C_SPLIT_ACCOUNTINFO_LEN]
Account information.
- **FT_C_LIQUIDITY_INDICATOR Aggressor**
Defines if the allocation is for the Initiator/BS or the Recipient/SS (Aggressor=SS and Provider=BS)
- **STRING RefRfqID** [FT_C_ORDER_LEN]
ID of the RFQ that originated the allocated fill.

5.68.1 Detailed Description

'Split' refers to the allocation and to the split phase of a Trade into one or several contracts (subcontracts). The aim is to allocate the block quantity of the Trade to one or more accounts/funds.

Buy-side are allowed to indicate positive as well as negative sizes in the allocation as long as the resulting net position is equal to the original trade block quantity and side (i.e. the algebraic sum of the split quantities must be equal to the nominal value of the original trade). Trade can be split by Buy-side between the Trade execution and the cut-off of the Split Definition Market phase (or until the cut-off time for Trades settled T+0) by sending a **FT_C_FILL_SPLIT** class to the market. The original **FT_C_FILL** class will be amended and republished with CancelledByGovernance status whilst a new set of **FT_C_FILL** classes (one for each allocation) will be generated, all of them linked to the trade that originated the split via the ParentFillId field.

DB & Subscription/Transaction Details:

- Id: FT_C_FILL_SPLIT_ID = 30202

- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K
INS UPD FMT			
FTSecID	STRING	FT_C_SEC_LEN	
SellSideMemberID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
FillID	STRING	FT_C_FILL_LEN	
OrderID	STRING	FT_C_ORDER_LEN	2
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN	
PreAllocationDate	LDATE	1	
PreAllocationTime	MTIME	1	
NumSplitAccountInfo	USHORT	1	
SplitAccountInfo	FT_C_SPLIT_ACCOUNT_INFO	FT_C_SPLIT_ACCOUNTINFO_LEN	
Status	FT_C_FILL_SPLIT_STATUS	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
UserData	STRING	FT_C_USER_TEXT_LEN	
BlockID	USHORT	1	
NumOfBlocks	USHORT	1	
SplitAttemptNo	USHORT	1	
BlockValidity	FT_C_BLOCK_SPLIT_STATUS	1	
MrkOrderID	STRING	FT_C_MRKORDER_LEN	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	
MarketID	STRING	FT_C_MARKET_LEN	
FTProductID	STRING	FT_C_SEC_LEN	
BrokerID	STRING	FT_C_BROKER_LEN	
AllocationId	ULONG	1	1
ClientAllocationID	STRING	FT_C_CLIENT_PREALLOCATION_LEN	
AllocationDescription	STRING	FT_C_ALLOCATION_DESCR_LEN	
PreAllocationType	FT_C_PREALLOCATION_TYPE	1	
WorkingMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
MemberID	STRING	FT_C_MEMBER_LEN	

5.69 FT_C_FILL_USER_INFO Class Reference

PercentageAllocation	FT_C_FLAG	1	
SplitAccInfoExt	FT_C_SPLIT_ACCOUNT_INFO_EXT	FT_C_SPLIT_ACCOUNTINFO_LEN	
Aggressor	FT_C_LIQUIDITY_INDICATOR	1	3
RefRfqID	STRING	FT_C_ORDER_LEN	

KEY Definition:

KEYUNIQUE FT_C_FILL_SPLITKey = 1

Defines if the allocation sent by the Initiator/BS has to be automatically aggregated by custodian account for the Recipient/SS

SEG	MEMBER	TYPE
1	AllocationId	KEYA
2	OrderID	KEYA
3	Aggressor	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.69 FT_C_FILL_USER_INFO Class Reference

Subclass - Information about the operator and the order that generated the fill.

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Member of the operator.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator the fill refers to.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator code in the destination market.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the Order that generated the fill.
- [STRING OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Client order ID.
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
Free text sent with the order.
- [FT_C_CLIENT_INFO Client](#)
Information about the client.
- [FT_C_GIVEUP_INFO GiveUp](#)
Information about the Give-up.
- [FT_C_CLEARING_INFO Clearing](#)
Information about the clearing.
- [FT_C_SRC_TYPE SrcType](#)
Source type of the fill.

5.69.1 Detailed Description

Subclass - Information about the operator and the order that generated the fill.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN			
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			
OrderID	STRING	FT_C_ORDER_LEN			
OrigOrderID	STRING	FT_C_ORDER_LEN			
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN			
UserText	STRING	FT_C_USER_TEXT_LEN			
Client	FT_C_CLIENT_INFO	1			
GiveUp	FT_C_GIVEUP_INFO	1			
Clearing	FT_C_CLEARING_INFO	1			
SrcType	FT_C_SRC_TYPE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.70 FT_C_FIRM_INFO Class Reference

Subclass - Firm information.

Data Fields

- [ULONG FirmShortCode](#)
- [FT_C_FIRM_TYPE FirmType](#)

5.70.1 Detailed Description

Subclass - Firm information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FirmShortCode	ULONG	1			
FirmType	FT_C_FIRM_TYPE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.71 FT_C_FLOW_INFO Class Reference

Subclass - Information about the flow used by the order.

Data Fields

- [STRING Service](#) [FT_C_ORD_SERVICE_LEN]
- [STRING Channel](#) [FT_C_ORD_CHANNEL_LEN]
- [STRING FlowID](#) [FT_C_ORD_FLOW_LEN]
- [FT_C_FLOW_TYPE FlowType](#)

5.71.1 Detailed Description

Subclass - Information about the flow used by the order.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Service	STRING	FT_C_ORD_SERVICE_LEN			
Channel	STRING	FT_C_ORD_CHANNEL_LEN			
FlowID	STRING	FT_C_ORD_FLOW_LEN			
FlowType	FT_C_FLOW_TYPE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.72 FT_C_GC_COMPOSITION Class Reference

GC composition.

Data Fields

- [STRING GenFTSecID](#) [FT_C_SEC_LEN]
General identifier.
- [STRING ColFTSecID](#) [FT_C_SEC_LEN]
Collateral identifier.

5.72.1 Detailed Description

GC composition.

DB & Subscription/Transaction Details:

- Id: FT_C_GC_COMPOSITION_ID = 30087

- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
GenFTSecID	STRING	FT_C_SEC_LEN	1			
ColFTSecID	STRING	FT_C_SEC_LEN	2			

KEY Definition:

KEYUNIQUE FT_C_GC_COMPOSITIONKey = 1

SEG	MEMBER	TYPE
1	GenFTSecID	KEYA
2	ColFTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.73 FT_C_GC_FILL Class Reference

GC Fill.

Data Fields

- [FT_C_FILL](#) GCFill

5.73.1 Detailed Description

GC Fill.

DB & Subscription/Transaction Details:

- Id: FT_C_GC_FILL_ID = 30088
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
GCFill	FT_C_FILL	1	1			

KEY Definition:

KEYUNIQUE FT_C_GC_FILLIdKey = 1

SEG	MEMBER	TYPE
1	GCFill.FillID	KEYA
2	GCFill.User.OrderID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.74 FT_C_GC_RULES Class Reference

Rules of the General Collateral.

Data Fields

- [STRING GenFTSecID \[FT_C_SEC_LEN\]](#)
Name of collateral product.
- [STRING Property \[FT_C_SHORT_DESCRIPTION_LEN\]](#)
General Property to be checked (e.g. Rating)
- [STRING Value \[FT_C_DESCRIPTION_LEN\]](#)
Value associated with the Name.
- [STRING PropertyDescr \[FT_C_DESCRIPTION_LEN\]](#)
Short Description of Property, only for display purposes.
- [STRING Name \[FT_C_DESCRIPTION_LEN\]](#)
Item of Property associated with the value (e.g. AAA)
- [STRING PropertyLongDescr \[FT_C_LONG_DESCRIPTION_LEN\]](#)
Long Description of Property, only for display purposes.

5.74.1 Detailed Description

Rules of the General Collateral.

DB & Subscription/Transaction Details:

- Id: FT_C_GC_RULES_ID = 30238
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
GenFTSecID	STRING	FT_C_SEC_LEN		1		
Property	STRING	FT_C_SHORT_DESCRIPTION_LEN		2		
Value	STRING	FT_C_DESCRIPTION_LEN		4		
PropertyDescr	STRING	FT_C_DESCRIPTION_LEN				
Name	STRING	FT_C_DESCRIPTION_LEN		3		
PropertyLongDescr	STRING	FT_C_LONG_DESCRIPTION_LEN				

KEY Definition:

KEYUNIQUE FT_C_GC_RULESKey = 1

SEG	MEMBER	TYPE
1	GenFTSecID	KEYA
2	Property	KEYA
3	Name	KEYA
4	Value	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.75 FT_C_GIVEUP_INFO Class Reference

Subclass - Information about Give-up.

Data Fields

- [STRING GiveUpMemberID](#) [FT_C_MEMBER_LEN]
MemberID for Give-up.
- [FT_C_ORIGIN GiveUpOrigin](#)
Origin Give-up.
- [STRING GiveUpClientAccount](#) [FT_C_ACCOUNT_LEN]
Account code for Give-up.

5.75.1 Detailed Description

Subclass - Information about Give-up.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
GiveUpMemberID	STRING	FT_C_MEMBER_LEN			
GiveUpOrigin	FT_C_ORIGIN	1			
GiveUpClientAccount	STRING	FT_C_ACCOUNT_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.76 FT_C_GLOBAL_LIMIT Class Reference

Trading limits between two members on an exchange.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING CurrencyID](#) [FT_C_CURRENCY_LEN]
ID of the currency.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.

5.77 FT_C_INDIRECT_FILL Class Reference

- [STRING CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)
ID of the counterpart member.
- [DOUBLE Limit](#)
Limit value inserted by member.
- [DOUBLE ResidualValue](#)
Residual limit value, calculated by the system.
- [FT_C_SETUP_STATUS Status](#)
Status.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.76.1 Detailed Description

Trading limits between two members on an exchange.

DB & Subscription/Transaction Details:

- Id: FT_C_GLOBAL_LIMIT_ID = 30108
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	3	M		M
MarketID	STRING	FT_C_MARKET_LEN	4	M		M
SectionID	STRING	FT_C_SECTION_LEN	5	M		M
CurrencyID	STRING	FT_C_CURRENCY_LEN	6	M		M
MemberID	STRING	FT_C_MEMBER_LEN	1	M		M
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	2	M		M
Limit	DOUBLE	1				
ResidualValue	DOUBLE	1				
Status	FT_C_SETUP_STATUS	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				

KEY Definition:

KEYUNIQUE FT_C_GLOBAL_LIMITKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	CounterpartMemberID	KEYA
3	ExchangeID	KEYA
4	MarketID	KEYA
5	SectionID	KEYA
6	CurrencyID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.77 FT_C_INDIRECT_FILL Class Reference

Fills of the indirect member.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
- **STRING FillID** [FT_C_FILL_LEN]
- **FT_C_FILL_USER_INFO** User
- **STRING ClearingMemberID** [FT_C_MEMBER_LEN]
- **STRING CounterpartID** [FT_C_MEMBER_LEN]
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
- **FT_C_FILL_STATUS** Status
- **LDATE FillDate**
- **MTIME FillTime**
- **MTIME LastUpdateTime**
- **FT_C_VERB** Verb
- **DOUBLE Price**
- **DOUBLE Qty**
- **DOUBLE NominalAmount**
- **DOUBLE Interest**
- **FT_C_LIQUIDITY_INDICATOR** Aggressor
- **STRING MrkOrderID** [FT_C_MRKORDER_LEN]
- **LDATE SettlDate**
Settlement date.
- **MTIME SettlStartTime**
Time at which an attempt to settle the fill will be made (money markets/inventory trading only)
- **FT_C_FILL** Fill

5.77.1 Detailed Description

Fills of the indirect member.

DB & Subscription/Transaction Details:

- Id: FT_C_INDIRECT_FILL_ID = 30114
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
FillID	STRING	FT_C_FILL_LEN	2
User	FT_C_FILL_USER_INFO	1	3
ClearingMemberID	STRING	FT_C_MEMBER_LEN	
CounterpartID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
Status	FT_C_FILL_STATUS	1	
FillDate	LDATE	1	
FillTime	MTIME	1	
LastUpdateTime	MTIME	1	
Verb	FT_C_VERB	1	
Price	DOUBLE	1	
Qty	DOUBLE	1	
NominalAmount	DOUBLE	1	
Interest	DOUBLE	1	
Aggressor	FT_C_LIQUIDITY_INDICATOR	1	
MrkOrderID	STRING	FT_C_MRKORDER_LEN	
SettlDate	LDATE	1	
SettlStartTime	MTIME	1	
Fill	FT_C_FILL	1	

5.78 FT_C_INFO_SUMMARY Class Reference

KEY Definition:

KEYUNIQUE FT_C_INDIRECT_FILLKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	FillID	KEYA
3	User.OrderID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.78 FT_C_INFO_SUMMARY Class Reference

Market Best per security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [FT_C_INFO_SUMMARY_BEST Best](#)
- [FT_C_INFO_SUMMARY_BOOK Book](#)
- [ULONG BestUpdateTimeMicroSec](#)
Microseconds to add to the time set in the Best.UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG BookUpdateTimeMicroSec](#)
Microseconds to add to the time set in the Book.UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG BidTimeMicroSec](#)
Microseconds to add to the time set in the Book.BidTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG AskTimeMicroSec](#)
Microseconds to add to the time set in the Book.AskTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.78.1 Detailed Description

Market Best per security.

DB & Subscription/Transaction Details:

- Id: FT_C_INFO_SUMMARY_ID = 30235
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Best	FT_C_INFO_SUMMARY_BEST	1				
Book	FT_C_INFO_SUMMARY_BOOK	1				
BestUpdateTimeMicroSec	ULONG	1				
BookUpdateTimeMicroSec	ULONG	1				
BidTimeMicroSec	ULONG	1				
AskTimeMicroSec	ULONG	1				

KEY Definition:

```
KEYUNIQUE FT_C_INFO_SUMMARYKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.79 FT_C_INFO_SUMMARY_BEST Class Reference

Subclass - Best information.

Data Fields

- [FT_C_DEPTH_ROW Bid](#)
Bid side of the market depth.
- [FT_C_DEPTH_ROW Ask](#)
Ask side of the market depth.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [ULONG Position](#)
Number of pages.
- [DOUBLE BidPrivQty](#)
Bid side of the market depth.
- [DOUBLE AskPrivQty](#)
Ask side of the market depth.
- [DOUBLE BidMinQty](#)
Bid min qty.
- [DOUBLE AskMinQty](#)
Ask min qty.
- [DOUBLE BidMaxQty](#)
Bid max qty.
- [DOUBLE AskMaxQty](#)
Ask max qty.

5.79.1 Detailed Description

Subclass - Best information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.80 FT_C_INFO_SUMMARY_BOOK Class Reference

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Bid	FT_C_DEPTH_ROW	1			
Ask	FT_C_DEPTH_ROW	1			
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
Position	ULONG	1			
BidPrivQty	DOUBLE	1			
AskPrivQty	DOUBLE	1			
BidMinQty	DOUBLE	1			
AskMinQty	DOUBLE	1			
BidMaxQty	DOUBLE	1			
AskMaxQty	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.80 FT_C_INFO_SUMMARY_BOOK Class Reference

Subclass - Book information.

Data Fields

- [FT_C_BOOK_ROW Bid](#)
Bid side of the market order book.
- [FT_C_BOOK_ROW Ask](#)
Ask side of the market order book.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [DOUBLE BidMinQty](#)
Bid min qty.
- [DOUBLE AskMinQty](#)
Ask min qty.
- [MTIME BidTime](#)
Bid time.
- [MTIME AskTime](#)
Ask time.
- [FT_C_BOOK_ROW_EXT BidExt](#)
Bid side of the market order book.
- [FT_C_BOOK_ROW_EXT AskExt](#)
Ask side of the market order book.
- [DOUBLE BidYield](#)
Bid Yield.
- [DOUBLE AskYield](#)
Ask Yield.
- [DOUBLE BidCountervalue](#)
Bid Countervalue.
- [DOUBLE AskCountervalue](#)
Ask Countervalue.

5.80.1 Detailed Description

Subclass - Book information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Bid	FT_C_BOOK_ROW	1			
Ask	FT_C_BOOK_ROW	1			
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
BidMinQty	DOUBLE	1			
AskMinQty	DOUBLE	1			
BidTime	MTIME	1			
AskTime	MTIME	1			
BidExt	FT_C_BOOK_ROW_EXT	1			
AskExt	FT_C_BOOK_ROW_EXT	1			
BidYield	DOUBLE	1			
AskYield	DOUBLE	1			
BidCounterValue	DOUBLE	1			
AskCounterValue	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.81 FT_C_INVENTORY_BOOK Class Reference

Inventory book of the member.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [FT_C_INVENTORY_BOOK_SIDE Bid](#)
- [FT_C_INVENTORY_BOOK_SIDE Ask](#)
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Member of operator who entered the order.
- [ULONG Position](#)
Number of row.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG GroupID](#)
Inventory group to which the tiered quote is addressed.
- [FT_C_PRIVATE_BOOK_AXE_INFO BidAxed](#)

5.81 FT_C_INVENTORY_BOOK Class Reference

Additional information on bid side of the market order book.

- [FT_C_PRIVATE_BOOK_AXE_INFO AskAxed](#)

Additional information on ask side of the market order book.

- [STRING BidExtInfo \[FT_C_QUOTE_INFO_LEN\]](#)

Contains the ExtInfo field of the [FT_C_QUOTE](#) that originated the [INVENTORY_BOOK](#) (used in CAMM to carry the QuoteID sent by the CIP)

- [STRING AskExtInfo \[FT_C_QUOTE_INFO_LEN\]](#)

Contains the ExtInfo field of the [FT_C_QUOTE](#) that originated the [INVENTORY_BOOK](#) (used in CAMM to carry the QuoteID sent by the CIP)

- [FT_C_INVENTORY_BOOK_UPDATE_INFO BidUpdate](#)

Additional information on bid side of the market order book.

- [FT_C_INVENTORY_BOOK_UPDATE_INFO AskUpdate](#)

Additional information on bid side of the market order book.

5.81.1 Detailed Description

Inventory book of the member.

DB & Subscription/Transaction Details:

- Id: FT_C_INVENTORY_BOOK_ID = 30258
- Subscription enabled: **NO**
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD
FMT					
FTSecID	STRING	FT_C_SEC_LEN	2		
Bid	FT_C_INVENTORY_BOOK_SIDE	1			
Ask	FT_C_INVENTORY_BOOK_SIDE	1			
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
MemberID	STRING	FT_C_MEMBER_LEN	1		
Position	ULONG	1		4	
UpdateTimeMicroSec	ULONG	1			
GroupID	ULONG	1		3	
BidAxed	FT_C_PRIVATE_BOOK_AXE_INFO	1			
AskAxed	FT_C_PRIVATE_BOOK_AXE_INFO	1			
BidExtInfo	STRING	FT_C_QUOTE_INFO_LEN			
AskExtInfo	STRING	FT_C_QUOTE_INFO_LEN			
BidUpdate	FT_C_INVENTORY_BOOK_UPDATE_INFO	1			
AskUpdate	FT_C_INVENTORY_BOOK_UPDATE_INFO	1			

KEY Definition:

KEYUNIQUE FT_C_INVENTORY_BOOKKey = 1

```
SEG MEMBER TYPE
```

```
1 MemberID KEYA
2 FTSecID KEYA
3 GroupID KEYA
4 Position KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.82 FT_C_INVENTORY_BOOK_SIDE Class Reference

Subclass - Row of the inventory book.

Data Fields

- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE MaxQty](#)
Maximum Quantity.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator owner of the order.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
Order ID.
- [FT_C_FLAG CCPOnlyFlag](#)
- [STRING ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)
Member Clearing House.
- [FT_C_TRADABLE_FLAG IsTradable](#)

5.82.1 Detailed Description

Subclass - Row of the inventory book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Price	DOUBLE	1			
Yield	DOUBLE	1			
Qty	DOUBLE	1			

5.83 FT_C_INVENTORY_BOOK_UPDATE_INFO Class Reference

MinQty	DOUBLE	1
MaxQty	DOUBLE	1
OperatorID	STRING	FT_C_OPERATOR_LEN
OrderID	STRING	FT_C_ORDER_LEN
CCPOnlyFlag	FT_C_FLAG	1
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
IsTradable	FT_C_TRADABLE_FLAG	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.83 FT_C_INVENTORY_BOOK_UPDATE_INFO Class Reference

Subclass - Additional information of the inventory book.

Data Fields

- [LDATE Date](#)
Dealer offer update date.
- [MTIME Time](#)
Dealer offer update time.
- [ULONG TimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.83.1 Detailed Description

Subclass - Additional information of the inventory book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Date	LDATE	1				
Time	MTIME	1				
TimeMicroSec	ULONG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.84 FT_C_INVENTORY_GROUP Class Reference

See [FT_C_INVENTORY_GROUP_MEMBER](#) for more details.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the member.
- [ULONG GroupID](#)
Unique ID of the group.
- [STRING GroupName \[FT_C_GROUPNAME_LEN\]](#)
Description of the group.
- [STRING Description \[FT_C_INVGROUPDESCR_LEN\]](#)
Description of the group.
- [FT_C_STATUS Status](#)
Status of the group.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING UserData \[FT_C_USER_TEXT_LEN\]](#)
Free field used by the client.
- [STRING ActionMemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the member who did the modification.
- [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
Unique ID of the trader who did the modification.

5.84.1 Detailed Description

See [FT_C_INVENTORY_GROUP_MEMBER](#) for more details.

DB & Subscription/Transaction Details:

- Id: FT_C_INVENTORY_GROUP_ID = 30203
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1 1
MarketID	STRING	FT_C_MARKET_LEN	2 2
MemberID	STRING	FT_C_MEMBER_LEN	3 3
GroupID	ULONG	1	4
GroupName	STRING	FT_C_GROUPNAME_LEN	4
Description	STRING	FT_C_INVGROUPDESCR_LEN	
Status	FT_C_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	

5.85 FT_C_INVENTORY_GROUP_MEMBER Class Reference

UpdateTime	MTIME	1
UserData	STRING	FT_C_USER_TEXT_LEN
ActionMemberID	STRING	FT_C_MEMBER_LEN
ActionOperatorID	STRING	FT_C_OPERATOR_LEN

KEY Definition:

KEYUNIQUE FT_C_INVENTORY_GROUPKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	GroupID	KEYA

KEY Definition:

KEYUNIQUE FT_C_INVENTORY_GROUP_NAMEKey = 2

SEG	MEMBER	TYPE
-----	--------	------

1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	GroupName	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.85 FT_C_INVENTORY_GROUP_MEMBER Class Reference

Each Sell-side member can create and configure their own groups via the [FT_C_INVENTORY_GROUP](#) and [FT_C_INVENTORY_GROUP_MEMBER](#) classes.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member.
- [ULONG GroupID](#)
Unique ID of the group.
- [STRING BuySideMemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the buy side member.
- [FT_C_STATUS Status](#)
Status of the association.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING UserData](#) [FT_C_USER_TEXT_LEN]
Free field used by the client.
- [ULONG ProductType](#)

- *Unique ID of the product type.*
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
- *Currency code.*
- [STRING ActionMemberID \[FT_C_MEMBER_LEN\]](#)
- *Unique ID of the member who did the modification.*
- [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
- *Unique ID of the trader who did the modification.*

5.85.1 Detailed Description

Each Sell-side member can create and configure their own groups via the [FT_C_INVENTORY_GROUP](#) and [FT_C_INVENTORY_GROUP_MEMBER](#) classes.

The Sell-side will have the possibility to differentiate prices/quantities for up to a specified maximum number of different Buy-side members groups.

DB & Subscription/Transaction Details:

- Id: FT_C_INVENTORY_GROUP_MEMBER_ID = 30204
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
GroupID	ULONG	1	4
BuySideMemberID	STRING	FT_C_MEMBER_LEN	5
Status	FT_C_STATUS	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
UserData	STRING	FT_C_USER_TEXT_LEN	
ProductType	ULONG	1	
Currency	STRING	FT_C_CURRENCY_LEN	
ActionMemberID	STRING	FT_C_MEMBER_LEN	
ActionOperatorID	STRING	FT_C_OPERATOR_LEN	

KEY Definition:

KEYUNIQUE FT_C_INVENTORY_GROUP_MEMBERKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	GroupID	KEYA
5	BuySideMemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.86 FT_C_LINKED_GROUP Class Reference

Defines a group of quotes.

Data Fields

- [STRING LinkGroupID](#) [FT_C_LINK_GROUP_LEN]
Unique ID of the group.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [FT_C_LINKED_QUOTE_STATUS](#) Status
Status of the group of linked quotes.
- [STRING LinkTag](#) [FT_C_LINK_TAG_LEN]
- [ULONG QuoteCount](#)
Number of quotes that are part of the group.
- [FT_C_QUOTE_LIST QuoteList](#) [FT_C_QUOTELIST_LEN]
List of the SeqNo of the quotes that are part of the group.

5.86.1 Detailed Description

Defines a group of quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_LINKED_GROUP_ID = 30169
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
LinkGroupID	STRING	FT_C_LINK_GROUP_LEN	3			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
Status	FT_C_LINKED_QUOTE_STATUS	1				
LinkTag	STRING	FT_C_LINK_TAG_LEN				
QuoteCount	ULONG	1				
QuoteList	FT_C_QUOTE_LIST	FT_C_QUOTELIST_LEN				

KEY Definition:

KEYUNIQUE FT_C_LINKED_GROUPKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	LinkGroupID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.87 FT_C_LINKED_SETTL_SYSTEMS Class Reference

List the pairs of settlement systems that are interoperable with each other.

Data Fields

- [STRING SettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
Settlement system code.
- [STRING LinkedSettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
Settlement system code.

5.87.1 Detailed Description

List the pairs of settlement systems that are interoperable with each other.

DB & Subscription/Transaction Details:

- Id: FT_C_LINKED_SETTL_SYSTEMS_ID = 30161
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	1			
LinkedSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	2			

KEY Definition:

KEYUNIQUE FT_C_LINKED_SETTL_SYSTEMSKey = 1

SEG	MEMBER	TYPE
1	SettlSystemID	KEYA
2	LinkedSettlSystemID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.88 FT_C_MAIL Class Reference

Mails sent and received by the operator.

Data Fields

- [FT_C_MEMBER_INFO Issuer](#)
Issuer of the mail.
- [LDATE Date](#)
Date the mail was sent.
- [MTIME Time](#)
Time the mail was sent.
- [FT_C_MAIL_DESTINATION_TYPE DestinationType](#)
Destination.
- [STRING FTProfileID \[FT_C_PROFILE_LEN\]](#)
Not used
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)

5.88 FT_C_MAIL Class Reference

- ID of the market place.*
 - [STRING MarketID](#) [FT_C_MARKET_LEN]
 - ID of the market.*
 - [STRING SectionID](#) [FT_C_SECTION_LEN]
 - ID of the section.*
 - [USHORT DestinationNumber](#)
 - Destination number.*
 - [FT_C_MEMBER_INFO DestinationList](#) [FT_C_MAIL_DESTINATION_LEN]
 - List of destinations.*
 - [FT_C_MAIL_EXPIRY_TYPE ExpiryType](#)
 - Type of expiry.*
 - [LDATE ExpiryDate](#)
 - Date of expiry.*
 - [STRING Text](#) [FT_C_MAIL_TEXT_LEN]
 - Text of the mail.*
 - [FT_C_FLAG Private](#)
- Indicates whether it is a private chat message or not.*

5.88.1 Detailed Description

Mails sent and received by the operator.

This class allows trading operator to exchange mail messages.

DB & Subscription/Transaction Details:

- Id: FT_C_MAIL_ID = 30064
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD
FMT					
Issuer	FT_C_MEMBER_INFO	1		1	
Date	LDATE	1		3	
Time	MTIME	1		4	
DestinationType	FT_C_MAIL_DESTINATION_TYPE	1			M
FTPProfileID	STRING	FT_C_PROFILE_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
SectionID	STRING	FT_C_SECTION_LEN			
DestinationNumber	USHORT	1			
DestinationList	FT_C_MEMBER_INFO	FT_C_MAIL_DESTINATION_LEN		M	
ExpiryType	FT_C_MAIL_EXPIRY_TYPE	1			M
ExpiryDate	LDATE	1			
Text	STRING	FT_C_MAIL_TEXT_LEN			M
Private	FT_C_FLAG	1			

KEY Definition:

KEYUNIQUE FT_C_MAILKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	Issuer.MemberID	KEYA
2	Issuer.OperatorID	KEYA
3	Date	KEYA
4	Time	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.89 FT_C_MARKET Class Reference

Markets the system is configured to connect to.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place of the market.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the market.
- [STRING CountryID](#) [FT_C_COUNTRY_LEN]
Country code.
- [STRING MarketCode](#) [FT_C_MARKET_CODE_LEN]
Market code.
- [FT_C_FLAG OTC](#)
OTC.
- [STRING DefBrokerID](#) [FT_C_BROKER_LEN]
ID of the default broker of the market.
- [FT_C_FLAG HasSecurityState](#)

5.89.1 Detailed Description

Markets the system is configured to connect to.

This class lists all the couple *exchange-market* the FastTrade system is connected to.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_ID = 30007
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
Description	STRING	FT_C_DESCRIPTION_LEN				

5.90 FT_C_MARKET_CALENDAR Class Reference

```
CountryID      STRING      FT_C_COUNTRY_LEN
MarketCode     STRING      FT_C_MARKET_CODE_LEN
OTC            FT_C_FLAG  1
DefBrokerID    STRING      FT_C_BROKER_LEN
HasSecurityState FT_C_FLAG  1
```

KEY Definition:

```
KEYUNIQUE FT_C_MARKETKey = 1
```

```
SEG MEMBER      TYPE
```

```
1  ExchangeID  KEYA
2  MarketID    KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.90 FT_C_MARKET_CALENDAR Class Reference

Defines the calendar used for each market.

Data Fields

- [STRING ExchangeID](#) [[FT_C_EXCHANGE_LEN](#)]
- [STRING MarketID](#) [[FT_C_MARKET_LEN](#)]
- [STRING CalendarID](#) [[FT_C_CALENDAR_LEN](#)]

5.90.1 Detailed Description

Defines the calendar used for each market.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_CALENDAR_ID = 30097
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

```
NAME      TYPE      # ELEMS      K INS UPD FMT
ExchangeID STRING FT_C_EXCHANGE_LEN 1
MarketID  STRING FT_C_MARKET_LEN 2
CalendarID STRING FT_C_CALENDAR_LEN 3
```

KEY Definition:

```
KEYUNIQUE FT_C_MARKET_CALENDARKey = 1
```

```
SEG MEMBER      TYPE
```

```
1  ExchangeID  KEYA
2  MarketID    KEYA
3  CalendarID  KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.91 FT_C_MARKET_CAPABILITY Class Reference

Provides the static data of all the tradable securities.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING FTSecID](#) [FT_C_SEC_LEN]
Unique ID of the tradable security.
- [FT_C_FLAG_UND OTCEEnabled](#)
MIFIDII.
- [FT_C_FLAG_UND CrossOrderEnabled](#)
MIFIDII.

5.91.1 Detailed Description

Provides the static data of all the tradable securities.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_CAPABILITY_ID = 30279
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
FTSecID	STRING	FT_C_SEC_LEN	4
OTCEEnabled	FT_C_FLAG_UND	1	
CrossOrderEnabled	FT_C_FLAG_UND	1	

KEY Definition:

KEYUNIQUE FT_C_MARKET_CAPABILITYKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.92 FT_C_MARKET_EXT Class Reference

Market additional information.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
Exchange identifier.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
Market identifier.
- [USHORT OrderTimeout](#)
Timeout for order acceptance.
- [USHORT RecallTimeout](#)
Timeout for order recall.
- [USHORT ProposalTimeout](#)
Timeout for proposal reactivation not involving book priority changes.
- [USHORT RFQTimeout](#)
Timeout for request for quote acceptance.
- [FT_C_FLAG EnabledRFQ](#)
In the section members can send RFQs (if they are enabled to do it)
- [FT_C_FLAG EnableSendAll](#)
In the section members can set all as destination RFQs.
- [FT_C_FLAG EnableSendMarketMaker](#)
In the section members can set MM as destination RFQs.
- [FT_C_FLAG EnableSendRegular](#)
In the section members can set Regular as destination RFQs.
- [FT_C_ACCEPTANCE ProposalUserAcceptance](#)
Acceptance mode for the proposal user.
- [FT_C_ACCEPTANCE OrderUserAcceptance](#)
Acceptance mode for the order user.
- [FT_C_MATCHING_MODE MatchingMode](#)
Matching mode of the section.
- [FT_C_PROPOSAL_ACTION ActionAfterMatching](#)
Default action on proposals after matching.
- [FT_C_FLAG CanOverrideAcceptance](#)
Possibility to override the default acceptance mode.
- [FT_C_FLAG CanOverrideAction](#)
Possibility to override the default action mode after matching.
- [FT_C_FLAG EnabledRecall](#)
In the section members can recall orders.
- [FT_C_FLAG FixingEnabled](#)
In the section fixing data are enabled.
- [USHORT MaxRFQDestinationLength](#)
Maximum number of destination list length in the section.
- [FT_C_FLAG EnabledAuctionQty](#)
- [FT_C_FLAG EnabledAuctionPriceQty](#)
- [USHORT AuctionQtyTimeout](#)
- [USHORT AuctionPriceQtyTimeout](#)
- [USHORT BorrowerOrderTimeout](#)
- [FT_C_FLAG StrikerDoubleSidedQuotesFg](#)
Indicates whether double-sided quotes with striker prices are enabled or not.
- [FT_C_FLAG EnableMatchFAKOnStrikerPriceFg](#)
Indicates whether matching between FAK orders and quotes with striker prices is enabled or not.

5.92.1 Detailed Description

Market additional information.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_EXT_ID = 30118
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD F
MT			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
OrderTimeout	USHORT	1	
RecallTimeout	USHORT	1	
ProposalTimeout	USHORT	1	
RFQTimeout	USHORT	1	
EnabledRFQ	FT_C_FLAG	1	
EnableSendAll	FT_C_FLAG	1	
EnableSendMarketMaker	FT_C_FLAG	1	
EnableSendRegular	FT_C_FLAG	1	
ProposalUserAcceptance	FT_C_ACCEPTANCE	1	
OrderUserAcceptance	FT_C_ACCEPTANCE	1	
MatchingMode	FT_C_MATCHING_MODE	1	
ActionAfterMatching	FT_C_PROPOSAL_ACTION	1	
CanOverrideAcceptance	FT_C_FLAG	1	
CanOverrideAction	FT_C_FLAG	1	
EnabledRecall	FT_C_FLAG	1	
FixingEnabled	FT_C_FLAG	1	
MaxRFQDestinationLength	USHORT	1	
EnabledAuctionQty	FT_C_FLAG	1	
EnabledAuctionPriceQty	FT_C_FLAG	1	
AuctionQtyTimeout	USHORT	1	
AuctionPriceQtyTimeout	USHORT	1	
BorrowerOrderTimeout	USHORT	1	
StrikerDoubleSidedQuotesFg	FT_C_FLAG	1	
EnableMatchFAKOnStrikerPriceFg	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_MARKET_EXTKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.93 FT_C_MARKET_INFO Class Reference

Publishes all the information about market characteristics.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)

5.93 FT_C_MARKET_INFO Class Reference

- *ID of the market place.*
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- *ID of the market.*
- [STRING Entity](#) [FT_C_SHORT_DESCRIPTION_LEN]
- *Name of the entity the transaction is sent on.*
- [STRING Action](#) [FT_C_SHORT_DESCRIPTION_LEN]
- *Action of the transaction (EntityADD for a new transaction or EntitytRWT for an edit)*
- [STRING Property](#) [FT_C_SHORT_DESCRIPTION_LEN]
- *Name of the property.*
- [STRING Value](#) [FT_C_SHORT_DESCRIPTION_LEN]
- *Value of the property.*
- [STRING SectionID](#) [FT_C_SECTION_LEN]
- *Section identification.*
- [STRING BrokerID](#) [FT_C_BROKER_LEN]
- *Broker identification.*
- [FT_C_FLAG IsMM](#)
- *Indicates whether the capability describes a feature of the market or of FastTrade.*

5.93.1 Detailed Description

Publishes all the information about market characteristics.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_INFO_ID = 30051
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
Entity	STRING	FT_C_SHORT_DESCRIPTION_LEN	5			
Action	STRING	FT_C_SHORT_DESCRIPTION_LEN	6			
Property	STRING	FT_C_SHORT_DESCRIPTION_LEN	7			
Value	STRING	FT_C_SHORT_DESCRIPTION_LEN	8			
SectionID	STRING	FT_C_SECTION_LEN	3			
BrokerID	STRING	FT_C_BROKER_LEN	4			
IsMM	FT_C_FLAG	1				

KEY Definition:

KEYUNIQUE FT_C_MARKET_INFOKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	BrokerID	KEYA
5	Entity	KEYA
6	Action	KEYA
7	Property	KEYA
8	Value	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.94 FT_C_MARKET_MODEL Class Reference

Defines the MarketModel. MarketModels are used to define the timetables.

Data Fields

- [STRING MarketModelID](#) [FT_C_MARKET_MODEL_LEN]
Unique ID of the MarketModel.
- [LDATE StartDate](#)
First date of the validity of the data.
- [LDATE StopDate](#)
Last date of the validity of the data.
- [FT_C_FREQUENCY](#) **Frequency**
- [USHORT Day](#)
Day of the week/month for weekly/monthly frequency.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.

5.94.1 Detailed Description

Defines the MarketModel. MarketModels are used to define the timetables.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_MODEL_ID = 30012
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MarketModelID	STRING	FT_C_MARKET_MODEL_LEN	2			
StartDate	LDATE	1				
StopDate	LDATE	1				
Frequency	FT_C_FREQUENCY	1				
Day	USHORT	1				
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	

KEY Definition:

KEYUNIQUE FT_C_MARKET_MODELKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketModelID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.95 FT_C_MARKET_MODEL_TIMETABLE Class Reference

Defines the timetables of each MarketModel.

5.96 FT_C_MARKET_OPERATOR Class Reference

Data Fields

- [STRING MarketModelID](#) [FT_C_MARKET_MODEL_LEN]
Unique ID of the MarketModel.
- [MTIME StartTime](#)
Start time of the validity of the trading phase.
- [MTIME StopTime](#)
Stop time of the validity of the trading phase.
- [FT_C_TRADING_PHASE TradingPhase](#)
Trading phase.
- [USHORT PhaseSeqNo](#)
Sequential number associated with this trading phase.
- [USHORT Day](#)
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [FT_C_ORDER_ENTRY OrderEntry](#)
Restrictions to order/quote.

5.95.1 Detailed Description

Defines the timetables of each MarketModel.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_MODEL_TIMETABLE_ID = 30013
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MarketModelID	STRING	FT_C_MARKET_MODEL_LEN	2			
StartTime	MTIME	1				
StopTime	MTIME	1				
TradingPhase	FT_C_TRADING_PHASE	1				
PhaseSeqNo	USHORT	1		4		
Day	USHORT	1		3		
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	
OrderEntry	FT_C_ORDER_ENTRY	1				

KEY Definition:

KEYUNIQUE FT_C_MARKET_MODEL_TIMETABLEKey = 1		
SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketModelID	KEYA
3	Day	KEYA
4	PhaseSeqNo	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.96 FT_C_MARKET_OPERATOR Class Reference

Information about the operator.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator.
- [STRING Password](#) [FT_C_PASSWORD_LEN]
Operator Password.
- [LDATE ExpiryDate](#)
Expiry date of the operator password.
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
ID the profile.
- [ULONG PwdDuration](#)
Number of days the password is valid for, i.e. at least every x days you need to change password.
- [LDATE PwdChangeDate](#)
Last date that the password was changed.
- [STRING NationalID](#) [FT_C_NATIONAL_LEN]
National identification of the operator (e.g. fiscal code)
- [FT_C_OPERATOR_INFO Info](#)
(FTX) Contains information about the operator: email address and telephone are needed to send email and sms confirmation of the execution of the limit orders
- [ULONG PIN](#)
(FTX) PIN identification number to be sent before the insertion of the trade ticker by a buy side operator
- [FT_C_AUDIT_INFORMATION AuditInfo](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.96.1 Detailed Description

Information about the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_OPERATOR_ID = 30135
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MemberID	STRING	FT_C_MEMBER_LEN	2			
OperatorID	STRING	FT_C_OPERATOR_LEN	3			
Password	STRING	FT_C_PASSWORD_LEN				
ExpiryDate	LDATE	1				
ProfileID	STRING	FT_C_PROFILE_LEN				
PwdDuration	ULONG	1				
PwdChangeDate	LDATE	1				
NationalID	STRING	FT_C_NATIONAL_LEN				
Info	FT_C_OPERATOR_INFO	1				
PIN	ULONG	1				
AuditInfo	FT_C_AUDIT_INFORMATION	1				

5.97 FT_C_MARKET_SETTL_INFORMATION Class Reference

KEY Definition:

KEYUNIQUE FT_C_MARKET_OPERATORKey = 1

SEG MEMBER TYPE

1	ExchangeID	KEYA
2	MemberID	KEYA
3	OperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.97 FT_C_MARKET_SETTL_INFORMATION Class Reference

Settlement group associated with the market.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SettlGroupID](#) [FT_C_SETTL_GROUP_LEN]
ID of the Settlement group.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- [STRING CalendarID](#) [FT_C_CALENDAR_LEN]
ID of the Calendar.
- [FT_C_SETTLEMENT_MODE](#) SettlementMode
Unused.

5.97.1 Detailed Description

Settlement group associated with the market.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_SETTL_INFORMATION_ID = 30146
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	3
Description	STRING	FT_C_DESCRIPTION_LEN	
CalendarID	STRING	FT_C_CALENDAR_LEN	
SettlementMode	FT_C_SETTLEMENT_MODE	1	

KEY Definition:

KEYUNIQUE FT_C_MARKET_SETTL_INFORMATIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SettlGroupID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.98 FT_C_MARKET_SETTL_SYSTEM Class Reference

Settlement system of the market.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
ID of the settlement system.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]

5.98.1 Detailed Description

Settlement system of the market.

Settlement system of the market

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_SETTL_SYSTEM_ID = 30145
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	3			
Description	STRING	FT_C_DESCRIPTION_LEN				

KEY Definition:

KEYUNIQUE FT_C_MARKET_SETTL_SYSTEMKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SettlSystemID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.99 FT_C_MARKET_STATE Class Reference

State of all the markets.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MarketType](#) [FT_C_MARKET_TYPE_LEN]
Not used
- [FT_SERVERSTATUS](#) [Status](#)
Status of the market (junction of market status and connection status of the FastTrade system to the market)
- [MTIME](#) [Time](#)
Time the status refers to.
- [ULONG](#) [IdleToReceive](#)
Number of idle the FastTrade engine has to receive from the market.
- [FT_C_TRADE_STATUS](#) [TradeStatus](#)
Trading status of the operator on the market.
- [FT_C_TRADE_STATUS](#) [MemberTradeStatus](#)
Trading status of the Member on the market.
- [STRING](#) [BrokerID](#) [FT_C_BROKER_LEN]
- [FT_C_MARKET_STATE_TYPE](#) [Type](#)
- [LDATE](#) [Date](#)

5.99.1 Detailed Description

State of all the markets.

This class gives information about the status of the market. The status is the junction of the market status published by the market system and the status of the connection to the market system. Transaction on this class can be sent to change the FT_C_TRADE_STATUS of the member(from TradeOff to TradeOn and viceversa).

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_STATE_ID = 30008
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	
MarketID	STRING	FT_C_MARKET_LEN	2		M	
MarketType	STRING	FT_C_MARKET_TYPE_LEN				
Status	FT_SERVERSTATUS	1				
Time	MTIME	1				
IdleToReceive	ULONG	1				
TradeStatus	FT_C_TRADE_STATUS	1			M	
MemberTradeStatus	FT_C_TRADE_STATUS	1			M	
BrokerID	STRING	FT_C_BROKER_LEN	3			
Type	FT_C_MARKET_STATE_TYPE	1		4		
Date	LDATE	1				

KEY Definition:

KEYUNIQUE FT_C_MARKET_STATEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	BrokerID	KEYA
4	Type	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.100 FT_C_MARKET_TERM Class Reference

Defines the termID of a section.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING TermID](#) [FT_C_TERM_LEN]
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- [FT_C_BD_TYPE BrokenDateType](#)
Identify if it is a broken date.
- [LDATE StartDate](#)
First date of the validity of the termID.
- [LDATE EndDate](#)
First date of the validity of the termID.
- [USHORT Elapsed](#)
Information for calculating dates.
- [FT_C_DUR_UNIT Unit](#)
Information for calculating dates.
- [ULONG SortPos](#)
Market dependent sorting.
- [USHORT SpotValueDate](#)
- [STRING ForwardCode](#) [FT_C_FRW_CODE_LEN]
- [STRING StartDateID](#) [FT_C_DATE_LEN]
- [STRING EndDateID](#) [FT_C_DATE_LEN]

5.100.1 Detailed Description

Defines the termID of a section.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_TERM_ID = 30090

5.101 FT_C_MARKET_VIEW_COMPOSITION Class Reference

- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
TermID	STRING	FT_C_TERM_LEN	4
Description	STRING	FT_C_DESCRIPTION_LEN	
BrokenDateType	FT_C_BD_TYPE	1	
StartDate	LDATE	1	
EndDate	LDATE	1	
Elapsed	USHORT	1	
Unit	FT_C_DUR_UNIT	1	
SortPos	ULONG	1	
SpotValueDate	USHORT	1	
ForwardCode	STRING	FT_C_FRW_CODE_LEN	
StartDateID	STRING	FT_C_DATE_LEN	
EndDateID	STRING	FT_C_DATE_LEN	

KEY Definition:

KEYUNIQUE FT_C_MARKET_TERMKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	TermID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.101 FT_C_MARKET_VIEW_COMPOSITION Class Reference

Defines which security is associated with which view.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING ViewID](#) [FT_C_BASKET_LEN]
- *Unique ID of the View.*
- [STRING FTSecID](#) [FT_C_SEC_LEN]

5.101.1 Detailed Description

Defines which security is associated with which view.

DB & Subscription/Transaction Details:

- Id: FT_C_MARKET_VIEW_COMPOSITION_ID = 30154
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
ViewID	STRING	FT_C_BASKET_LEN	3			
FTSecID	STRING	FT_C_SEC_LEN	4			

KEY Definition:

KEYUNIQUE FT_C_MARKET_VIEW_COMPOSITIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	ViewID	KEYA
4	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.102 FT_C_MASS_ACTION Class Reference

Defines parameters to delete orders, quotes and RFQs.

Data Fields

- [FT_C_MASS_CLASS](#) Class
Identifies the classes the mass action is applied on.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ExchangeID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
If ExchangeID selected, MarketID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
If ExchangeID, MarketID selected, SectionID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING FTSecID](#) [FT_C_SEC_LEN]
FTSecID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
UnderlyingFTSecID of orders, quotes, RFQs to be deleted, leave empty for all.
- [FT_C_RFQ_VERB](#) Verb
Verb of orders, quotes, RFQs to be deleted, select Buy/Sell for all.
- [STRING DeskID](#) [FT_C_DESK_LEN]
DeskID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
OperatorID that send the transaction.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
MrkOperatorID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ClientID of orders, quotes, RFQs to be deleted, leave empty for all.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
ClientAccount of orders, quotes, RFQs to be deleted, leave empty for all.
- [FT_C_ORIGIN_SELECTION](#) Origin

5.103 FT_C_MAT_DATE_INTV Class Reference

Origin of orders, quotes, RFQs to be deleted, select All for all.

- [FT_C_MASS_ACTION_LIST](#) Action

Action to be performed.

- [STRING TxOperatorID](#) [FT_C_OPERATOR_LEN]

OperatorID affected by the transaction.

- [STRING BrokerID](#) [FT_C_BROKER_LEN]

BrokerID of orders, quotes, RFQs to be deleted, leave empty for all.

- [STRING StrategyManager](#) [FT_C_STRATEGY_MANAGER_LEN]

StrategyManager of orders, quotes, RFQs to be deleted, leave empty for all.

- [STRING StrategyWireValue](#) [FT_C_STRATEGY_WIRE_VALUE_LEN]

StrategyWireValue of orders, quotes, RFQs to be deleted, leave empty for all.

- [STRING MassMessage](#) [FT_C_FREE_TEXT_LEN]

Description of the cancellation.

- [STRING MassActionID](#) [FT_C_MASS_ACTION_LEN]

Reserved use.

5.102.1 Detailed Description

Defines parameters to delete orders, quotes and RFQs.

DB & Subscription/Transaction Details:

- Id: FT_C_MASS_ACTION_ID = 30173
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Class	FT_C_MASS_CLASS	1			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
SectionID	STRING	FT_C_SECTION_LEN			
FTSecID	STRING	FT_C_SEC_LEN			
UnderlyingFTSecID	STRING	FT_C_SEC_LEN			
Verb	FT_C_RFQ_VERB	1			
DeskID	STRING	FT_C_DESK_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN			
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			
ClientID	STRING	FT_C_CLIENT_LEN			
ClientAccount	STRING	FT_C_ACCOUNT_LEN			
Origin	FT_C_ORIGIN_SELECTION	1			
Action	FT_C_MASS_ACTION_LIST	1			
TxOperatorID	STRING	FT_C_OPERATOR_LEN			
BrokerID	STRING	FT_C_BROKER_LEN			
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN			
StrategyWireValue	STRING	FT_C_STRATEGY_WIRE_VALUE_LEN			
MassMessage	STRING	FT_C_FREE_TEXT_LEN			
MassActionID	STRING	FT_C_MASS_ACTION_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.103 FT_C_MAT_DATE_INTV Class Reference

Defines a set of eligible Maturity Dates.

Data Fields

- [LDATE StartDateIntv](#)
Interval of dates' left bound.
- [LDATE StopDateIntv](#)
Interval of dates' right bound.
- [FT_C_FLAG SingleDatesAsExcpetion](#)
Specifies if the exception dates are expressed as single dates or as an interval.
- [LDATE ExceptionDates](#) [FT_C_EXCEPTION_DATES_LEN]
List of Dates to be excluded from eligible Maturity Dates.
- [LDATE StartExcpDateIntv](#)
Interval of the exception dates' left bound.
- [LDATE StopExcpDateIntv](#)
Interval of the exception dates' right bound.

5.103.1 Detailed Description

Defines a set of eligible Maturity Dates.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
StartDateIntv	LDATE	1			
StopDateIntv	LDATE	1			
SingleDatesAsExcpetion	FT_C_FLAG	1			
ExceptionDates	LDATE	FT_C_EXCEPTION_DATES_LEN			
StartExcpDateIntv	LDATE	1			
StopExcpDateIntv	LDATE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.104 FT_C_MEMB_STATISTICS_INFO Class Reference

Subclass - Statistics info.

Data Fields

- [ULONG FillNumber](#)
Number of contracts.
- [DOUBLE Qty](#)
Executed quantity.
- [DOUBLE AvgPrice](#)
Weighted average price.
- [DOUBLE AvgYield](#)
Weighted average yield.
- [DOUBLE NominalValue](#)
Nominal value.

5.104.1 Detailed Description

Subclass - Statistics info.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
FillNumber	ULONG	1				
Qty	DOUBLE	1				
AvgPrice	DOUBLE	1				
AvgYield	DOUBLE	1				
NominalValue	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.105 FT_C_MEMB_STATISTICS_INFO_EXT Class Reference

Subclass - Statistics information.

Data Fields

- [DOUBLE MinPrice](#)
Minimum price.
- [DOUBLE YieldMinPrice](#)
Yield of Minimum price.
- [DOUBLE MaxPrice](#)
Maximum price.
- [DOUBLE YieldMaxPrice](#)
Yield of Maximum price.

5.105.1 Detailed Description

Subclass - Statistics information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MinPrice	DOUBLE	1				
YieldMinPrice	DOUBLE	1				
MaxPrice	DOUBLE	1				
YieldMaxPrice	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.106 FT_C_MEMBER Class Reference

List of all the members per market.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [STRING Name](#) [FT_C_MEMBER_NAME_LEN]
Name of the member.
- [STRING Address](#) [FT_C_ADDRESS_LEN]
- [STRING City](#) [FT_C_CITY_LEN]
- [STRING EMail](#) [FT_C_EMAIL_LEN]
- [STRING ZipCode](#) [FT_C_ZIPCODE_LEN]
- [STRING Telephone](#) [FT_C_TELEPHONE_LEN]
- [STRING Fax](#) [FT_C_FAX_LEN]
- [STRING Country](#) [FT_C_COUNTRY_DESC_LEN]
- [STRING DirectMemberID](#) [FT_C_MEMBER_LEN]
- [FT_C_MEMBER_TYPE](#) **Type**
- [STRING FTCounterpartID](#) [FT_C_COUNTERPART_LEN]
- [FT_C_FLAG](#) **Myself**
- [STRING SWIFTCode](#) [FT_C_SWIFT_LEN]
- [FT_C_W_SETUP_VALUE](#) **DepoDeliveryRisk**
Counterpart default value.
- [FT_C_W_SETUP_VALUE](#) **DepoCreditLimit**
Counterpart default value.
- [FT_C_W_SETUP_VALUE](#) **SwapCreditLimit**
Counterpart default value.
- [FT_C_FLAG](#) **ActiveMember**
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
- [FT_C_FLAG](#) **External**
Internal use.
- [STRING Description](#) [FT_C_MEMBER_NAME_LEN]
Name of the member.
- [FT_C_FLAG](#) **WelcomeStatusAllowed**
Enables other members to set this member as welcome (counterpart status)
- [FT_C_FLAG](#) **Invisible**
If flagged 'Yes' this member is not visible to other members.
- [FT_C_FLAG](#) **DoubleSidedRFCQEnabledFg**
- [FT_C_W_SETUP_VALUE](#) **RepoDeliveryRisk**
Counterpart default value.
- [FT_C_W_SETUP_VALUE](#) **RepoCreditLimit**

5.106 FT_C_MEMBER Class Reference

- *Counterpart default value.*
- [STRING LEI \[FT_C_LEI_LEN\]](#)
Legal Entity Identifier of the member.
- [FT_C_FLAG_UND IsProfessional](#)
Internal use.
- [FT_C_FLAG DisabledChat](#)
If set to 'Yes', the RFQs' chats are disabled.

5.106.1 Detailed Description

List of all the members per market.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_ID = 30027
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
Name	STRING	FT_C_MEMBER_NAME_LEN	
Address	STRING	FT_C_ADDRESS_LEN	
City	STRING	FT_C_CITY_LEN	
EMail	STRING	FT_C_EMAIL_LEN	
ZipCode	STRING	FT_C_ZIPCODE_LEN	
Telephone	STRING	FT_C_TELEPHONE_LEN	
Fax	STRING	FT_C_FAX_LEN	
Country	STRING	FT_C_COUNTRY_DESC_LEN	
DirectMemberID	STRING	FT_C_MEMBER_LEN	
Type	FT_C_MEMBER_TYPE	1	
FTCounterpartID	STRING	FT_C_COUNTERPART_LEN	
Myself	FT_C_FLAG	1	
SWIFTCode	STRING	FT_C_SWIFT_LEN	
DepoDeliveryRisk	FT_C_W_SETUP_VALUE	1	
DepoCreditLimit	FT_C_W_SETUP_VALUE	1	
SwapCreditLimit	FT_C_W_SETUP_VALUE	1	
ActiveMember	FT_C_FLAG	1	
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	
External	FT_C_FLAG	1	
Description	STRING	FT_C_MEMBER_NAME_LEN	
WelcomeStatusAllowed	FT_C_FLAG	1	
Invisible	FT_C_FLAG	1	
DoubleSidedRFCQEnabledFg	FT_C_FLAG	1	
RepoDeliveryRisk	FT_C_W_SETUP_VALUE	1	
RepoCreditLimit	FT_C_W_SETUP_VALUE	1	
LEI	STRING	FT_C_LEI_LEN	
IsProfessional	FT_C_FLAG_UND	1	
DisabledChat	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_MEMBERKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.107 FT_C_MEMBER_ACCOUNT Class Reference

This class enables Buy side members to define the accounts used to allocate trades made via RFCQ. (FTX) This class is received by all the members in the system (also the sell side, except for Private accounts).

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member.
- [ULONG Account](#)
Unique ID of the account.
- [STRING AccountCode](#) [FT_C_ACCOUNTCODE_LEN]
Account External code.
- [STRING AccountInfo](#) [FT_C_ACCOUNTINFO_LEN]
Additional account information.
- [STRING ClearingInfo](#) [FT_C_CLEARINGINFO_LEN]
Clearing information.
- [FT_C_STATUS Status](#)
Account status.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_MEMBER_ACC_TYPE AccountType](#)
(FTX) Specifies the type of account. If AccountType = FT_C_MEMBER_ACC_TYPE_PrivateSubAccount or if AccountType = FT_C_MEMBER_ACC_TYPE_PrivateMain the FT_C_MEMBER_ACCOUNT Record distributed to the sell-side will be the one referenced in AkaAccount
- [STRING CustodianMemberID](#) [FT_C_MEMBER_LEN]
(FTX) Unused because roll up no more needed: was Unique ID of the custodian memberID (linked to the FT_C_MEMBER). If EMPTY STRING, the sub account cannot be rolled up. Can only be set for the FT_C_MEMBER_ACC_TYPE_SubAccount
- [ULONG AkaAccount](#)
(FTX) Unique ID of an existing account to be distributed to the sell-side (post trade messages). Can only be set for the FT_C_MEMBER_ACC_TYPE_PrivateSubAccount
- [STRING ActionMemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member who transacted upon the class.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the user who transacted upon the class.

5.107.1 Detailed Description

This class enables Buy side members to define the accounts used to allocate trades made via RFCQ. (FTX) This class is received by all the members in the system (also the sell side, except for Private accounts).

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_ACCOUNT_ID = 30198
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1	1			
MarketID	STRING	FT_C_MARKET_LEN	2	2			
MemberID	STRING	FT_C_MEMBER_LEN	3	3			
Account	ULONG	1	4	5			
AccountCode	STRING	FT_C_ACCOUNTCODE_LEN		4			
AccountInfo	STRING	FT_C_ACCOUNTINFO_LEN					
ClearingInfo	STRING	FT_C_CLEARINGINFO_LEN					
Status	FT_C_STATUS	1					
CreationDate	LDATE	1					
CreationTime	MTIME	1					
UpdateDate	LDATE	1					
UpdateTime	MTIME	1					
AccountType	FT_C_MEMBER_ACC_TYPE	1					
CustodianMemberID	STRING	FT_C_MEMBER_LEN					
AkaAccount	ULONG	1					
ActionMemberID	STRING	FT_C_MEMBER_LEN					
ActionOperatorID	STRING	FT_C_OPERATOR_LEN					

KEY Definition:

KEYUNIQUE FT_C_MEMBER_ACCOUNTKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	Account	KEYA

KEY Definition:

KEYUNIQUE FT_C_MEMBER_ACCOUNT_ALTKey = 2

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	AccountCode	KEYA
5	Account	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.108 FT_C_MEMBER_ACCOUNT_EXCEPTION Class Reference

Enables Sell-side members to reject one or more specific accounts preventing the Buy-side from using them either as a predefined account or during the split definition.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the member.
- [STRING BuySideMemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the buy side member.
- [ULONG Account](#)
Unique ID of the account.
- [FT_C_STATUS Status](#)
Status of the exception.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING UserData \[FT_C_USER_TEXT_LEN\]](#)
Free field used by the client.

5.108.1 Detailed Description

Enables Sell-side members to reject one or more specific accounts preventing the Buy-side from using them either as a predefined account or during the split definition.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_ACCOUNT_EXCEPTION_ID = 30200
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
BuySideMemberID	STRING	FT_C_MEMBER_LEN	4			
Account	ULONG	1	5			
Status	FT_C_STATUS	1				
CreationDate	LDATE	1				
CreationTime	MTIME	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
UserData	STRING	FT_C_USER_TEXT_LEN				

KEY Definition:

KEYUNIQUE FT_C_MEMBER_ACCOUNT_EXCEPTIONKey = 1

5.109 FT_C_MEMBER_ACCOUNT_INFO Class Reference

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	BuySideMemberID	KEYA
5	Account	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.109 FT_C_MEMBER_ACCOUNT_INFO Class Reference

Each Buy-side member can create and define the (sub)Accounts/Funds to be used when settling or splitting trades (see also [FT_C_FILL_SPLIT](#) class).

Data Fields

- [STRING ExchangeID](#) [[FT_C_EXCHANGE_LEN](#)]
ID of the market place.
- [STRING MarketID](#) [[FT_C_MARKET_LEN](#)]
ID of the market.
- [STRING MemberID](#) [[FT_C_MEMBER_LEN](#)]
Unique ID of the member.
- [STRING SellSideMemberID](#) [[FT_C_MEMBER_LEN](#)]
Unique ID of the sell side member.
- [ULONG Account](#)
Unique ID of the account.
- [STRING AccountCode](#) [[FT_C_ACCOUNTCODE_LEN](#)]
Account External code.
- [STRING AccountInfo](#) [[FT_C_ACCOUNTINFO_LEN](#)]
Additional account information.
- [STRING ClearingInfo](#) [[FT_C_CLEARINGINFO_LEN](#)]
Clearing information.
- [FT_C_STATUS Status](#)
Account status.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.109.1 Detailed Description

Each Buy-side member can create and define the (sub)Accounts/Funds to be used when settling or splitting trades (see also [FT_C_FILL_SPLIT](#) class).

The information on the Accounts defined by a Buy-side (via the [FT_C_MEMBER_ACCOUNT](#) class) is also visible to all the Sell-side members with whom the Buy-side has an active Trading Relation (by means of the [FT_C_MEMBER_ACCOUNT_INFO](#) class).

DB & Subscription/Transaction Details:

- Id: `FT_C_MEMBER_ACCOUNT_INFO_ID` = 30199
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
SellSideMemberID	STRING	FT_C_MEMBER_LEN	5
Account	ULONG	1	4
AccountCode	STRING	FT_C_ACCOUNTCODE_LEN	
AccountInfo	STRING	FT_C_ACCOUNTINFO_LEN	
ClearingInfo	STRING	FT_C_CLEARINGINFO_LEN	
Status	FT_C_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_ACCOUNT_INFOKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	Account	KEYA
5	SellSideMemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.110 FT_C_MEMBER_BY_SECURITY Class Reference

List of the members per security.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]

5.111 FT_C_MEMBER_INFO Class Reference

ID of the member.

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)

Unique ID of the security.

5.110.1 Detailed Description

List of the members per security.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_BY_SECURITY_ID = 30271
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
FTSecID	STRING	FT_C_SEC_LEN	4			

KEY Definition:

KEYUNIQUE FT_C_MEMBER_BY_SECURITYKey = 1

SEG MEMBER TYPE

1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.111 FT_C_MEMBER_INFO Class Reference

Subclass - Information about operator.

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Not used
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator.

5.111.1 Detailed Description

Subclass - Information about operator.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN	M			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.112 FT_C_MEMBER_MIN_QTY Class Reference

Minimum quantity that a member can trade on a security.

Data Fields

- [STRING](#) **MemberID** [[FT_C_MEMBER_LEN](#)]
- [STRING](#) **FTSecID** [[FT_C_SEC_LEN](#)]
- [DOUBLE](#) **MinQuantity**
- [FT_C_SETUP_STATUS](#) **Status**
- [LDATE](#) **LastEditDate**
- [MTIME](#) **LastEditTime**

5.112.1 Detailed Description

Minimum quantity that a member can trade on a security.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_MIN_QTY_ID = 30109
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	1	M			M
FTSecID	STRING	FT_C_SEC_LEN	2	M			M
MinQuantity	DOUBLE	1					
Status	FT_C_SETUP_STATUS	1					
LastEditDate	LDATE	1					
LastEditTime	MTIME	1					

KEY Definition:

KEYUNIQUE FT_C_MEMBER_MIN_QTYKey = 1			
SEG	MEMBER	TYPE	
1	MemberID	KEYA	
2	FTSecID	KEYA	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.113 FT_C_MEMBER_PRESETTL_INFO Class Reference

Information about the Master file of the Pre Settlement for each member for a specific Section and Settlement system ID.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Exchange.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the Market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the Section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the Member.
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
Settlement system code.
- [STRING DirectMemberCode](#) [FT_C_MEMBER_LEN]
ID of direct member.
- [STRING SettlAccount](#) [FT_C_SETTL_ACCOUNT_LEN]
Settlement Account.
- [STRING AltSettlAccount](#) [FT_C_ALT_SETTL_ACCOUNT_LEN]
Alternative Settlement Account.
- [STRING ClearingHouse](#) [FT_C_CLEARING_HOUSE_LEN]
Clearing House.
- [STRING GeneralMemberCode](#) [FT_C_MEMBER_LEN]
not used on Money Markets
- [STRING ClearingMember](#) [FT_C_MEMBER_LEN]
Clearing Member.
- [STRING Account](#) [FT_C_ALT_SETTL_ACCOUNT_LEN]
Clearing Account.
- [STRING AlternateMember](#) [FT_C_MEMBER_LEN]
Alternative Member.
- [STRING AlternateAccount](#) [FT_C_ALT_SETTL_ACCOUNT_LEN]
Alternative Account.
- [STRING EMail](#) [FT_C_EMAIL_LEN]
Email address of the manager.
- [STRING Telephone](#) [FT_C_TELEPHONE_LEN]
Telephone number of the manager.
- [STRING Fax](#) [FT_C_FAX_LEN]
Fax of the manager.
- [STRING MarketManager](#) [FT_C_MARKET_MANAGER_LEN]
Market Manager.
- [STRING ClearingSwiftCode](#) [FT_C_SWIFT_CODE_LEN]
Clearing Swift Code.
- [STRING AlternateSwiftCode](#) [FT_C_SWIFT_CODE_LEN]
Alternative Swift code.
- [STRING IntermediaryBankName](#) [FT_C_MEMBER_NAME_LEN]
Intermediary name.
- [STRING IntermediaryBankSWIFT](#) [FT_C_SWIFT_CODE_LEN]

- *Intermediary Swift code.*
- **FT_C_FLAG SettlNotificationMsg**
If flagged 'Yes', enables the member to receive warning messages for the payment of their contracts that are expiring.
- **FT_C_FLAG TradesNotificationMsg**
If flagged 'Yes', enables the member to receive messages that indicate the contracts sent to the settlement.
- **FT_C_FLAG IndirectSettlNotificationMsg**
If flagged 'Yes', enables the member to receive warning messages for the payment of their contracts that are expiring and that refer to their indirect members.
- **FT_C_FLAG IndirectTradesNotificationMsg**
If flagged 'Yes', enables the member to receive messages that indicate the contracts sent to the settlement that refer to their indirect members.
- **STRING SettlMessageType [FT_C_SETTL_MSG_TYPE_LEN]**
Settlement Message Type.
- **FT_C_SETTL_TYPE SettlementType**
Settlement Type.
- **STRING CutOffID [FT_C_CUTOFF_LEN]**
Identifier of the Cutoff.
- **STRING AlternateClearingMember [FT_C_MEMBER_LEN]**
Alternative Clearing Member.
- **STRING AlternateClearingAccount [FT_C_ALT_SETTL_ACCOUNT_LEN]**
Alternative Clearing Account.
- **FT_C_ENABLE_REPO_CLASS RepoClass**
Enabled repo class for member.
- **FT_C_SETTLEMENT_MODE SettlementMode**
Specifies whether the member can settle CCP only, bilaterally or both.
- **FT_C_FLAG EnabledSettlement**
The member is enabled on settlement; this field is only for governance information, it is not used by the system.
- **FT_C_CLEARING_ROLE ClearingRole**

5.113.1 Detailed Description

Information about the Master file of the Pre Settlement for each member for a specific Section and Settlement system ID.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_PRESETTL_INFO_ID = 30215
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K
INS UPD FMT			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	5
DirectMemberCode	STRING	FT_C_MEMBER_LEN	

5.113 FT_C_MEMBER_PRESETTL_INFO Class Reference

SettlAccount	STRING	FT_C_SETTL_ACCOUNT_LEN
AltSettlAccount	STRING	FT_C_ALT_SETTL_ACCOUNT_LEN
ClearingHouse	STRING	FT_C_CLEARING_HOUSE_LEN
GeneralMemberCode	STRING	FT_C_MEMBER_LEN
ClearingMember	STRING	FT_C_MEMBER_LEN
Account	STRING	FT_C_ALT_SETTL_ACCOUNT_LEN
AlternateMember	STRING	FT_C_MEMBER_LEN
AlternateAccount	STRING	FT_C_ALT_SETTL_ACCOUNT_LEN
EMail	STRING	FT_C_EMAIL_LEN
Telephone	STRING	FT_C_TELEPHONE_LEN
Fax	STRING	FT_C_FAX_LEN
MarketManager	STRING	FT_C_MARKET_MANAGER_LEN
ClearingSwiftCode	STRING	FT_C_SWIFT_CODE_LEN
AlternateSwiftCode	STRING	FT_C_SWIFT_CODE_LEN
IntermediaryBankName	STRING	FT_C_MEMBER_NAME_LEN
IntermediaryBankSWIFT	STRING	FT_C_SWIFT_CODE_LEN
SettlNotificationMsg	FT_C_FLAG	1
TradesNotificationMsg	FT_C_FLAG	1
IndirectSettlNotificationMsg	FT_C_FLAG	1
IndirectTradesNotificationMsg	FT_C_FLAG	1
SettlMessageType	STRING	FT_C_SETTL_MSG_TYPE_LEN
SettlementType	FT_C_SETTL_TYPE	1
CutOffID	STRING	FT_C_CUTOFF_LEN
AlternateClearingMember	STRING	FT_C_MEMBER_LEN
AlternateClearingAccount	STRING	FT_C_ALT_SETTL_ACCOUNT_LEN
RepoClass	FT_C_ENABLE_REPO_CLASS	1
SettlementMode	FT_C_SETTLEMENT_MODE	1
EnabledSettlement	FT_C_FLAG	1
ClearingRole	FT_C_CLEARING_ROLE	1

KEY Definition:

KEYUNIQUE FT_C_MEMBER_PRESETTL_INFO_SETTLSYSKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	SettlSystemID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.114 FT_C_MEMBER_QUOTEACC Class Reference

Parameters that define the type of trading when a proposal matched.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [FT_C_PROPOSAL_ACTION](#) ActionAfterMatching
- [FT_C_SETUP_STATUS](#) Status
- [LDATE](#) LastEditDate
- [MTIME](#) LastEditTime
- [STRING SectionID](#) [FT_C_SECTION_LEN]

5.114.1 Detailed Description

Parameters that define the type of trading when a proposal matched.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_QUOTEACC_ID = 30113
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	1	M	M	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	2	M	M	
MarketID	STRING	FT_C_MARKET_LEN	3	M	M	
ActionAfterMatching	FT_C_PROPOSAL_ACTION	1				
Status	FT_C_SETUP_STATUS	1				
LastEditDate	LDATE	1				
LastEditTime	MTIME	1				
SectionID	STRING	FT_C_SECTION_LEN	4	M	M	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_QUOTEACCKey = 1			
SEG	MEMBER	TYPE	
1	MemberID	KEYA	
2	ExchangeID	KEYA	
3	MarketID	KEYA	
4	SectionID	KEYA	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.115 FT_C_MEMBER_SECTION_PROFILE Class Reference

Associates a member with a Profile for a specific Section.

5.115 FT_C_MEMBER_SECTION_PROFILE Class Reference

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Exchange.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the Market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the Section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the Member.
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
ID of the Profile.
- [STRING SecurityGroupID](#) [FT_C_SECURITY_GROUP_LEN]
Indicates if a security group is associated with this member.
- [FT_C_ACCEPTANCE QuoteUserAcceptance](#)
Defines the default behavior if a quote has been hit.
- [FT_C_ACCEPTANCE OrderUserAcceptance](#)
Defines the default behavior if an order has been hit.
- [ULONG NumLevel](#)
Max number of visible book/depth levels.

5.115.1 Detailed Description

Associates a member with a Profile for a specific Section.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_SECTION_PROFILE_ID = 30216
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
ProfileID	STRING	FT_C_PROFILE_LEN	
SecurityGroupID	STRING	FT_C_SECURITY_GROUP_LEN	
QuoteUserAcceptance	FT_C_ACCEPTANCE	1	
OrderUserAcceptance	FT_C_ACCEPTANCE	1	
NumLevel	ULONG	1	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_SECTION_PROFILEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.116 FT_C_MEMBER_SETTL_SYSTEMS Class Reference

This class associates the Exchange, Market, Member, and SettlGroup ID with a Settlement ID, considering the Settlement mode.

Data Fields

- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
ID of the market place.
- **STRING MarketID** [FT_C_MARKET_LEN]
ID of the market.
- **STRING MemberID** [FT_C_MEMBER_LEN]
ID of the Member.
- **STRING SettlGroupID** [FT_C_SETTL_GROUP_LEN]
ID of the Settlement group.
- **FT_C_SETTL_MODE SettlementMode**
Specifies whether the member can settle CCP or bilaterally or none.
- **STRING SettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
ID of the settlement system.
- **LONG Priority**
- **FT_C_SETTL_VERB Verb**

5.116.1 Detailed Description

This class associates the Exchange, Market, Member, and SettlGroup ID with a Settlement ID, considering the Settlement mode.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_SETTL_SYSTEMS_ID = 30160
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	4			
SettlementMode	FT_C_SETTL_MODE	1	5			
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	6			
Priority	LONG	1				
Verb	FT_C_SETTL_VERB	1				

KEY Definition:

KEYUNIQUE FT_C_MEMBER_SETTL_SYSTEMSKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	SettlGroupID	KEYA
5	SettlementMode	KEYA
6	SettlSystemID	KEYA

5.117 FT_C_MEMBER_STATE Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.117 FT_C_MEMBER_STATE Class Reference

Defines the state of the Member per section and per Market.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [FT_C_MEMBER_STATUS](#) **Status**
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_TRADE_STATUS](#) **TradeStatus**
Trading status of the member on the market.

5.117.1 Detailed Description

Defines the state of the Member per section and per Market.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_STATE_ID = 30029
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	
MarketID	STRING	FT_C_MARKET_LEN	2		M	
SectionID	STRING	FT_C_SECTION_LEN	3		M	
MemberID	STRING	FT_C_MEMBER_LEN	4		M	
Status	FT_C_MEMBER_STATUS	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
TradeStatus	FT_C_TRADE_STATUS	1			M	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_STATEKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.118 FT_C_MEMBER_STATISTIC Class Reference

Private member's statistics.

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Member's ID.
- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Security's ID.
- [FT_C_MEMB_STATISTICS_INFO Buy](#)
Buy side statistic.
- [FT_C_MEMB_STATISTICS_INFO Sell](#)
Sell side statistic.
- [FT_C_MEMB_STATISTICS_INFO_EXT BuyExt](#)
Buy side statistic.
- [FT_C_MEMB_STATISTICS_INFO_EXT SellExt](#)
Sell side statistic.
- [FT_C_MEMB_STATISTICS_AGGR_TYPE Type](#)
Type of the statistic.

5.118.1 Detailed Description

Private member's statistics.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_STATISTIC_ID = 30065
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	1			
FTSecID	STRING	FT_C_SEC_LEN	2			
Buy	FT_C_MEMB_STATISTICS_INFO	1				
Sell	FT_C_MEMB_STATISTICS_INFO	1				
BuyExt	FT_C_MEMB_STATISTICS_INFO_EXT	1				
SellExt	FT_C_MEMB_STATISTICS_INFO_EXT	1				
Type	FT_C_MEMB_STATISTICS_AGGR_TYPE	1	3			

5.119 FT_C_MEMBER_TAG_ACCOUNT Class Reference

KEY Definition:

KEYUNIQUE FT_C_MEMBER_STATISTICKey = 1

SEG MEMBER TYPE

1	MemberID	KEYA
2	FTSecID	KEYA
3	Type	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.119 FT_C_MEMBER_TAG_ACCOUNT Class Reference

This class enables sell side members and buy side members to define a list of tags account to enrich the post trade feed.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member that defines tag accounts (sell side, buy side)
- [FT_C_TAG_NAME Tags](#) [FT_C_TAG_NUMBER]
Defines the Tag names (up to 8)
- [FT_C_AUDIT_INFORMATION AuditInformation](#)

5.119.1 Detailed Description

This class enables sell side members and buy side members to define a list of tags account to enrich the post trade feed.

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_TAG_ACCOUNT_ID = 30289
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
Tags	FT_C_TAG_NAME	FT_C_TAG_NUMBER	
AuditInformation	FT_C_AUDIT_INFORMATION	1	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_TAG_ACCOUNTKey = 1

SEG MEMBER TYPE

1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.120 FT_C_MEMBER_TAG_ACCOUNT_VALUES Class Reference

This class enables (sell side and buy side) members to assign values to tags defined in [FT_C_MEMBER_TAG_ACCOUNT](#).

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member that defines tag accounts (sell side, buy side)
- [FT_C_TAG_CPTY_INFO CptyInfo](#)
- [FT_C_TAG_TYPE TagType](#)
Define if the TagValue is at company level or sub account level. The Aliasing at sub account level can be done only by sell side MemberID.
- [FT_C_AUDIT_INFORMATION AuditInformation](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- [FT_C_TAG_VALUE Tags](#) [FT_C_TAG_NUMBER]
Defines the Tag values (up to 8)

5.120.1 Detailed Description

This class enables (sell side and buy side) members to assign values to tags defined in [FT_C_MEMBER_TAG_ACCOUNT](#).

DB & Subscription/Transaction Details:

- Id: FT_C_MEMBER_TAG_ACCOUNT_VALUES_ID = 30290
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
CptyInfo	FT_C_TAG_CPTY_INFO	1	4
TagType	FT_C_TAG_TYPE	1	
AuditInformation	FT_C_AUDIT_INFORMATION	1	
Tags	FT_C_TAG_VALUE	FT_C_TAG_NUMBER	

KEY Definition:

KEYUNIQUE FT_C_MEMBER_TAG_ACCOUNT_VALUESKey = 1

5.121 FT_C_MIC_TIMEZONE Class Reference

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	CptyInfo.CounterpartMemberID	KEYA
5	CptyInfo.Account	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.121 FT_C_MIC_TIMEZONE Class Reference

List of the time zones of the MICs.

Data Fields

- [STRING MIC \[FT_C_MIC_LEN\]](#)
Market identification code.
- [STRING TimeZone \[FT_C_TIMEZONE_LEN\]](#)
Time zone of the market.

5.121.1 Detailed Description

List of the time zones of the MICs.

DB & Subscription/Transaction Details:

- Id: FT_C_MIC_TIMEZONE_ID = 30275
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MIC	STRING	FT_C_MIC_LEN	1			
TimeZone	STRING	FT_C_TIMEZONE_LEN				

KEY Definition:

KEYUNIQUE FT_C_MIC_TIMEZONEKey = 1		
SEG	MEMBER	TYPE
1	MIC	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.122 FT_C_MIFID_PRICE_EXEC Class Reference

Last executed contract for each security according to MIFID II.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING InstrumentCodeType \[FT_C_CODE_TYPE_LEN\]](#)
- [STRING InstrumentCode \[FT_C_CODE_LEN\]](#)
ISIN code of the tradable instrument.
- [STRING DateTime \[FT_C_DATETIME_LEN\]](#)
- [STRING Price \[FT_C_PRICE_LEN\]](#)
- [STRING ExecutionVenue \[FT_C_MIC_LEN\]](#)
- [STRING PriceNotation \[FT_C_PRICE_NOTATION_LEN\]](#)
- [STRING PriceCurrency \[FT_C_CURRENCY_LEN\]](#)
- [STRING Quantity \[FT_C_QUANTITY_LEN\]](#)
- [STRING NotionalAmount \[FT_C_NOTIONAL_AMOUNT_LEN\]](#)
- [STRING NotionalCurrency \[FT_C_CURRENCY_LEN\]](#)
- [STRING PublicationDateTime \[FT_C_DATETIME_LEN\]](#)
- [STRING TransactionIdentificationCode \[FT_C_FILLEXT_LEN\]](#)
- [STRING TransactionToBeCleared \[FT_C_FLAG_LEN\]](#)
- [STRING MMTFlags \[FT_C_MMT_FLAGS_LEN\]](#)
Contains waiver flags for MIFIDII as for MMT v 3.02 specification.

5.122.1 Detailed Description

Last executed contract for each security according to MIFID II.

DB & Subscription/Transaction Details:

- Id: FT_C_MIFID_PRICE_EXEC_ID = 30274
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
InstrumentCodeType	STRING	FT_C_CODE_TYPE_LEN	
InstrumentCode	STRING	FT_C_CODE_LEN	
DateTime	STRING	FT_C_DATETIME_LEN	
Price	STRING	FT_C_PRICE_LEN	
ExecutionVenue	STRING	FT_C_MIC_LEN	
PriceNotation	STRING	FT_C_PRICE_NOTATION_LEN	
PriceCurrency	STRING	FT_C_CURRENCY_LEN	
Quantity	STRING	FT_C_QUANTITY_LEN	
NotionalAmount	STRING	FT_C_NOTIONAL_AMOUNT_LEN	
NotionalCurrency	STRING	FT_C_CURRENCY_LEN	
PublicationDateTime	STRING	FT_C_DATETIME_LEN	
TransactionIdentificationCode	STRING	FT_C_FILLEXT_LEN	
TransactionToBeCleared	STRING	FT_C_FLAG_LEN	
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN	

KEY Definition:

```

KEYUNIQUE FT_C_MIFID_PRICE_EXECKey = 1
SEG MEMBER  TYPE
1  FTSecID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.123 FT_C_MKT_LINKED_MEMBERS Class Reference

This class defines the links between members, that is to say if they belong to the same group.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING FirstMemberId](#) [FT_C_LINKED_MEMBER_LEN]
ID of one of the member.
- [STRING SecondMemberId](#) [FT_C_LINKED_MEMBER_LEN]
ID of the other member.
- [FT_C_MKT_LINK_TYPE](#) **LinkType**

5.123.1 Detailed Description

This class defines the links between members, that is to say if they belong to the same group.

DB & Subscription/Transaction Details:

- Id: FT_C_MKT_LINKED_MEMBERS_ID = 30239
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
FirstMemberId	STRING	FT_C_LINKED_MEMBER_LEN	3
SecondMemberId	STRING	FT_C_LINKED_MEMBER_LEN	4
LinkType	FT_C_MKT_LINK_TYPE	1	5

KEY Definition:

KEYUNIQUE FT_C_MKT_LINKED_MEMBERSKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	FirstMemberId	KEYA
4	SecondMemberId	KEYA
5	LinkType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.124 FT_C_MRK_CLIENT Class Reference

Clients of the FTX members.

Data Fields

- **STRING MemberID** [FT_C_MEMBER_LEN]
- **STRING ClientID** [FT_C_CLIENT_LEN]
ID of the client.
- **STRING Description** [FT_C_DESCRIPTION_LEN]
Description of the client.
- **FT_C_CLIENT_TYPE ClientType**
- **STRING CountryID** [FT_C_COUNTRY_LEN]
- **FT_C_ENTITY_ACTION Action**
Action performed by ActionOperatorID on the record.
- **STRING ActionOperatorID** [FT_C_OPERATOR_LEN]
Operator ID that sent the transaction.
- **LDATE ActionDate**
Date of last modification.
- **MTIME ActionTime**
Time of last modification.
- **FT_C_MIFID_CLIENT_TYPE MifidClientType**
- **STRING ClientIdentificationCode** [FT_C_CLIENT_CODE_LEN]
It can contain the national ID (if person) or LEI (if legal entity) of the Client (MIFIDII)

5.124.1 Detailed Description

Clients of the FTX members.

DB & Subscription/Transaction Details:

- Id: FT_C_MRK_CLIENT_ID = 30280
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FM
T						
MemberID	STRING	FT_C_MEMBER_LEN	1			
ClientID	STRING	FT_C_CLIENT_LEN	2	M		M
Description	STRING	FT_C_DESCRIPTION_LEN				
ClientType	FT_C_CLIENT_TYPE	1				
CountryID	STRING	FT_C_COUNTRY_LEN				
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				
ActionTime	MTIME	1				
MifidClientType	FT_C_MIFID_CLIENT_TYPE	1				
ClientIdentificationCode	STRING	FT_C_CLIENT_CODE_LEN				

KEY Definition:

KEYUNIQUE FT_C_MRK_CLIENTKey = 1

SEG MEMBER TYPE

- 1 MemberID KEYA
- 2 ClientID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.125 FT_C_NEWS_HEADER Class Reference

Provides the header of the news message.

Data Fields

- [STRING NewsID \[FT_C_NEWS_ID_LEN\]](#)
ID of the news.
- [STRING NewsTree \[FT_C_NEWS_TREE_LEN\]](#)
Unused.
- [LDATE LDate](#)
Date the news have been published.
- [MTIME MTime](#)
Time the news have been published.
- [STRING Category \[FT_C_NEWS_CATEGORY_LEN\]](#)
Category of the news.
- [STRING Subject \[FT_C_NEWS_SUBJECT_LEN\]](#)
Subject of the news.
- [STRING MrkNewsID \[FT_C_NEWS_ID_LEN\]](#)
ID of the market the news refer to.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place of the market.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING SectionID \[FT_C_SECTION_LEN\]](#)
ID of the section.
- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the tradable security.

5.125.1 Detailed Description

Provides the header of the news message.

DB & Subscription/Transaction Details:

- Id: FT_C_NEWS_HEADER_ID = 30076
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
NewsID	STRING	FT_C_NEWS_ID_LEN	1			
NewsTree	STRING	FT_C_NEWS_TREE_LEN				
LDate	LDATE	1				
MTime	MTIME	1				
Category	STRING	FT_C_NEWS_CATEGORY_LEN				
Subject	STRING	FT_C_NEWS_SUBJECT_LEN				
MrkNewsID	STRING	FT_C_NEWS_ID_LEN				
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
SectionID	STRING	FT_C_SECTION_LEN				
FTSecID	STRING	FT_C_SEC_LEN				

KEY Definition:

```
KEYUNIQUE FT_C_NEWS_HEADERKey = 1
```

```
SEG MEMBER TYPE
```

```
1 NewsID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.126 FT_C_OFFICIAL_PRICE Class Reference

Official prices.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Identifier of the security.
- [LDATE Date](#)
Date of the official price.
- [DOUBLE LowestPrice](#)
Lowest price among all contracts on security.
- [DOUBLE HighestPrice](#)
Highest price among all contracts on security.
- [DOUBLE AvgPrice](#)
Average price among all contracts on security.
- [DOUBLE ClosingPrice](#)
Current day closing price.
- [DOUBLE YieldOfLowestPrice](#)
Yield of the Lowest Price (when enabled)
- [DOUBLE YieldOfHighestPrice](#)
Yield of the Highest Price (when enabled)
- [DOUBLE AvgYield](#)
Average yield among all contracts on security.
- [DOUBLE Qty](#)
Quantity of current day contracts.
- [DOUBLE CumQty](#)
Total quantity of contracts.
- [DOUBLE NominalValue](#)
Nominal amount of current day contracts.
- [DOUBLE Volatility](#)
- [DOUBLE UnderlyingPrice](#)
- [DOUBLE FixingPrice](#)
- [FT_C_STAT_TRADE_TYPE StatTradeType](#)
Trade type.
- [DOUBLE OpeningPrice](#)
Opening price.
- [DOUBLE ClosingSpread](#)
Contains the official security spread received by the CIP.

5.127 FT_C_ONBEHALFOF Class Reference

5.126.1 Detailed Description

Official prices.

DB & Subscription/Transaction Details:

- Id: FT_C_OFFICIAL_PRICE_ID = 30032
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Date	LDATE	1		2		
LowestPrice	DOUBLE	1				
HighestPrice	DOUBLE	1				
AvgPrice	DOUBLE	1				
ClosingPrice	DOUBLE	1				
YieldOfLowestPrice	DOUBLE	1				
YieldOfHighestPrice	DOUBLE	1				
AvgYield	DOUBLE	1				
Qty	DOUBLE	1				
CumQty	DOUBLE	1				
NominalValue	DOUBLE	1				
Volatility	DOUBLE	1				
UnderlyingPrice	DOUBLE	1				
FixingPrice	DOUBLE	1				
StatTradeType	FT_C_STAT_TRADE_TYPE	1		3		
OpeningPrice	DOUBLE	1				
ClosingSpread	DOUBLE	1				

KEY Definition:

KEYUNIQUE FT_C_OFFICIAL_PRICEKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	Date	KEYA
3	StatTradeType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.127 FT_C_ONBEHALFOF Class Reference

List of the members for which the super user can send RFQs on behalf of such members.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the Market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SUMemberID](#) [FT_C_MEMBER_LEN]
ID of the member of the Super User operator allowed to send RFQs on behalf of the OnBehalfOfMemberID member.
- [STRING SUOperatorID](#) [FT_C_OPERATOR_LEN]

ID of the Super User operator allowed to send RFQs on behalf of the OnBehalfOfMemberID member.

- [STRING OnBehalfOfMemberID \[FT_C_MEMBER_LEN\]](#)

ID of the member for which the super user operator can send RFQs on behalf of it.

5.127.1 Detailed Description

List of the members for which the super user can send RFQs on behalf of such members.

DB & Subscription/Transaction Details:

- Id: FT_C_ONBEHALFOF_ID = 30282
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
SUMemberID	STRING	FT_C_MEMBER_LEN	3			
SUOperatorID	STRING	FT_C_OPERATOR_LEN	4			
OnBehalfOfMemberID	STRING	FT_C_MEMBER_LEN	5			

KEY Definition:

KEYUNIQUE FT_C_ONBEHALFOFKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SUMemberID	KEYA
4	SUOperatorID	KEYA
5	OnBehalfOfMemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.128 FT_C_OP_CONNECTION_STATE Class Reference

Status of the connection of the operator.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING SectionID \[FT_C_SECTION_LEN\]](#)
ID of the section.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator.

5.129 FT_C_OPEN_FILL Class Reference

- [FT_C_CONNECTION_STATUS](#) Status

Connection Status of the operator.

- [FT_C_FLAG](#) EnabledRFQ

- [LDATE](#) UpdateDate

Last update date.

- [MTIME](#) UpdateTime

Last update time.

- [STRING](#) MrkOperatorID [FT_C_OPERATOR_LEN]

ID of the operator on the destination market.

5.128.1 Detailed Description

Status of the connection of the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_OP_CONNECTION_STATE_ID = 30210
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
OperatorID	STRING	FT_C_OPERATOR_LEN	5
Status	FT_C_CONNECTION_STATUS	1	
EnabledRFQ	FT_C_FLAG	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	

KEY Definition:

KEYUNIQUE FT_C_OP_CONNECTION_STATEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	OperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.129 FT_C_OPEN_FILL Class Reference

Fills that are not yet expired.

Data Fields

- [FT_C_FILL](#) Fill

5.129.1 Detailed Description

Fills that are not yet expired.

DB & Subscription/Transaction Details:

- Id: FT_C_OPEN_FILL_ID = 30116
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

```
NAME TYPE          # ELEMS K INS UPD FMT
Fill FT_C_FILL 1          1
```

KEY Definition:

```
KEYUNIQUE FT_C_OPEN_FILLKey = 1
```

```
SEG MEMBER          TYPE
1  Fill.FTSecID      KEYA
2  Fill.FillID       KEYA
3  Fill.User.OrderID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.130 FT_C_OPERATOR_ACCOUNT_EXCL Class Reference

Enables buy-side members (admins) to prevent operators from allocating a trade/RFQ using the private accounts specified in the exclusion list.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)

ID of the market place.

- [STRING MarketID \[FT_C_MARKET_LEN\]](#)

ID of the market.

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)

Unique ID of the buy side member.

- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)

ID of the operator.

- [ULONG Account](#)

Unique ID of the account.

- [FT_C_AUDIT_INFORMATION AuditInfo](#)

General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.131 FT_C_OPERATOR_INFO Class Reference

5.130.1 Detailed Description

Enables buy-side members (admins) to prevent operators from allocating a trade/RFQ using the private accounts specified in the exclusion list.

DB & Subscription/Transaction Details:

- Id: FT_C_OPERATOR_ACCOUNT_EXCL_ID = 30300
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
OperatorID	STRING	FT_C_OPERATOR_LEN	4
Account	ULONG	1	5
AuditInfo	FT_C_AUDIT_INFORMATION	1	

KEY Definition:

KEYUNIQUE FT_C_OPERATOR_ACCOUNT_EXCLKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	OperatorID	KEYA
5	Account	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.131 FT_C_OPERATOR_INFO Class Reference

Subclass - Operator information.

Data Fields

- [STRING FirstName](#) [FT_C_NAME_LEN]
- [STRING LastName](#) [FT_C_NAME_LEN]
- [STRING State](#) [FT_C_STATE_LEN]
- [STRING City](#) [FT_C_CITY_LEN]
- [STRING Province](#) [FT_C_STATE_LEN]
- [STRING Country](#) [FT_C_COUNTRY_DESC_LEN]
- [STRING ZipCode](#) [FT_C_ZIPCODE_LEN]
- [STRING Address](#) [FT_C_ADDRESS_LEN]
- [STRING EmailAddress](#) [FT_C_EMAIL_LEN]
- [STRING Telephone](#) [FT_C_TELEPHONE_LEN]
- [STRING Mobilephone](#) [FT_C_TELEPHONE_LEN]

5.131.1 Detailed Description

Subclass - Operator information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FirstName	STRING	FT_C_NAME_LEN			
LastName	STRING	FT_C_NAME_LEN			
State	STRING	FT_C_STATE_LEN			
City	STRING	FT_C_CITY_LEN			
Province	STRING	FT_C_STATE_LEN			
Country	STRING	FT_C_COUNTRY_DESC_LEN			
ZipCode	STRING	FT_C_ZIPCODE_LEN			
Address	STRING	FT_C_ADDRESS_LEN			
EmailAddress	STRING	FT_C_EMAIL_LEN			
Telephone	STRING	FT_C_TELEPHONE_LEN			
Mobilephone	STRING	FT_C_TELEPHONE_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.132 FT_C_OPERATOR_IP_RANGES Class Reference

Defines the range of IP addresses that users can connect from.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the Exchange.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator.
- [STRING CIDR \[FT_C_CIDR_LEN\]](#)
IP Range in CIDR notation E.g.: 192.168.200.0/24.
- [FT_C_ADDRESS_TYPE RangeType](#)
Type of the IP range: private or public.
- [FT_C_RANGE_RULE_STATUS Status](#)
Status of the rule: Active/Suspended/ApplyNow(ApplyNow only for transaction)
- [STRING CurrentCIDR \[FT_C_CIDR_LEN\]](#)
IP Range in CIDR notation E.g.: 192.168.200.0/24 which is currently active.
- [FT_C_ADDRESS_TYPE CurrentRangeType](#)
Type of the IP range which is currently active: Private or Public.
- [FT_C_RANGE_RULE_STATUS CurrentStatus](#)
Status of the rule which is currently active: Active/Suspended.
- [FT_C_AUDIT_INFORMATION AuditInfo](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.133 FT_C_OPERATOR_PROFILE Class Reference

5.132.1 Detailed Description

Defines the range of IP addresses that users can connect from.

DB & Subscription/Transaction Details:

- Id: FT_C_OPERATOR_IP_RANGES_ID = 30298
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MemberID	STRING	FT_C_MEMBER_LEN	2			
OperatorID	STRING	FT_C_OPERATOR_LEN	3			
CIDR	STRING	FT_C_CIDR_LEN	4			
RangeType	FT_C_ADDRESS_TYPE	1				
Status	FT_C_RANGE_RULE_STATUS	1				
CurrentCIDR	STRING	FT_C_CIDR_LEN				
CurrentRangeType	FT_C_ADDRESS_TYPE	1				
CurrentStatus	FT_C_RANGE_RULE_STATUS	1				
AuditInfo	FT_C_AUDIT_INFORMATION	1				

KEY Definition:

KEYUNIQUE FT_C_OPERATOR_IP_RANGESKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MemberID	KEYA
3	OperatorID	KEYA
4	CIDR	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.133 FT_C_OPERATOR_PROFILE Class Reference

General Capabilities of the operator.

Data Fields

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator.
- [FT_C_FLAG Setup](#)
If 'Yes', the operator can set the relevant values in FT_C_COUNTERPART_SETUP, FT_C_MEMBER_MIN_QTY, FT_C_MEMBER_QUOTEACC up.
- [FT_C_FLAG CAPSAdmin](#)
If 'Yes', the operator can set CAPS limits up.
- [FT_C_FLAG OperativeLimit](#)
If 'Yes', the operator can set operative limits up.
- [FT_C_FLAG TradeOnOff](#)

- If 'Yes', the operator can send Trade On/Off for the bank.*
- **FT_C_OP_PROF_TYPE ProfileType**

Defines the profile of a user: 0=Trader, 1=Administrator, 2=Sales.
- **LDATE LastUpdateDate**

Last update Date.
- **MTIME LastUpdateTime**

Last update Time.
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**

ID of the Exchange.
- **FT_C_FLAG DEAAccess**

Indicates if the operator sends transactions using DEA (MIFIDII)
- **FT_C_FLAG RFQAutotrader**

If 'Yes', the operator is an Autotrader dedicated to the API connection that manages all the RFQs.
- **FT_C_FLAG LastResortOperator**

If 'Yes', the operator is authorized to receive trade ticket if nobody managing the Trading Book is logged in or if the Security is in no trading book (aka catch-all operator flag)
- **STRING FirstPassword [FT_C_PASSWORD_LEN]**

First randomly generated password.
- **ULONG OperatorCode**

Internal use only.
- **FT_C_FLAG TradeOffOnDisconnect**
- **FT_C_FLAG Blocked**
- **FT_C_FLAG CanExtendPwdDuration**

Indicates if a user can extend his/her password's duration (UP_BSA02)
- **FT_C_FLAG CanChangeOMSOrder**

Restricts user from changing orders incoming from an OMS (UP_BSA06)
- **FT_C_FLAG PINConfirmation**

Indicates if a user wants to use the PIN Confirmation mechanism (UP-BSA01)
- **FT_C_FLAG CanAcceptMarketBest**

Indicates if an operator can use AcceptMarketBest (UPGEN02)
- **DOUBLE UserTradeLimit**

Indicates the maximum quantity in a single trade per user (UO-BSA03)
- **DOUBLE LegTradeLimit**

Indicates the maximum quantity that the trader can insert per trade leg (UPGEN03)
- **FT_C_AUDIT_INFORMATION AuditInfo**

General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- **ULONG AutoTraderResponseTimeout**

Indicates the maximum number of seconds within which the autotrader has to respond: 0 means infinite timeout.
- **DOUBLE WarnUserTradeLimit**

Indicates the warning quantity in a single trade per user (UO-BSA03)
- **DOUBLE WarnLegTradeLimit**

Indicates the warning quantity that the trader can insert per trade leg (UPGEN03)
- **FT_C_FLAG FirmWideVisibility**

Forces Firm Wide Visibility i.e. it forces the visibility even if the operator is not in any trading book.
- **FT_C_FLAG PostTrade**

If set to 'Yes', the operator is a post trade operator.
- **FT_C_FLAG DisabledChat**

If set to 'Yes', the RFQs' chats are disabled.
- **FT_C_FLAG EnabledToSendStrategyOrders**

Indicates whether the operator is enabled to send RBT Orders or not.

5.134 FT_C_OPERATOR_STATE Class Reference

5.133.1 Detailed Description

General Capabilities of the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_OPERATOR_PROFILE_ID = 30222
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME T	TYPE	# ELEMS	K INS UPD FM
MemberID	STRING	FT_C_MEMBER_LEN	2
OperatorID	STRING	FT_C_OPERATOR_LEN	3
Setup	FT_C_FLAG	1	
CAPSAdmin	FT_C_FLAG	1	
OperativeLimit	FT_C_FLAG	1	
TradeOnOff	FT_C_FLAG	1	
ProfileType	FT_C_OP_PROF_TYPE	1	
LastUpdateDate	LDATE	1	
LastUpdateTime	MTIME	1	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
DEAAccess	FT_C_FLAG	1	
RFQAutotrader	FT_C_FLAG	1	
LastResortOperator	FT_C_FLAG	1	
FirstPassword	STRING	FT_C_PASSWORD_LEN	
OperatorCode	ULONG	1	
TradeOffOnDisconnect	FT_C_FLAG	1	
Blocked	FT_C_FLAG	1	
CanExtendPwdDuration	FT_C_FLAG	1	
CanChangeOMSOrder	FT_C_FLAG	1	
PINConfirmation	FT_C_FLAG	1	
CanAcceptMarketBest	FT_C_FLAG	1	
UserTradeLimit	DOUBLE	1	
LegTradeLimit	DOUBLE	1	
AuditInfo	FT_C_AUDIT_INFORMATION	1	
AutoTraderResponseTimeOut	ULONG	1	
WarnUserTradeLimit	DOUBLE	1	
WarnLegTradeLimit	DOUBLE	1	
FirmWideVisibility	FT_C_FLAG	1	
PostTrade	FT_C_FLAG	1	
DisabledChat	FT_C_FLAG	1	
EnabledToSendStrategyOrders	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_OPERATOR_PROFILEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MemberID	KEYA
3	OperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.134 FT_C_OPERATOR_STATE Class Reference

Defines the state of the operator per section and per Market.

Data Fields

- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
ID of the market place.
- **STRING MemberID** [FT_C_MEMBER_LEN]
ID of the member.
- **STRING MarketID** [FT_C_MARKET_LEN]
ID of the market.
- **STRING SectionID** [FT_C_SECTION_LEN]
ID of the section.
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
ID of the Operator.
- **FT_C_MEMBER_STATUS Status**
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **FT_C_TRADE_STATUS TradeStatus**
Trading status of the operator on the market.
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
ID of the operator on the destination market.

5.134.1 Detailed Description

Defines the state of the operator per section and per Market.

This class gives information about the status of the operator for each market that allows the operator to change his trading state. Transaction on this class can be sent to change the FT_C_TRADE_STATUS of the operator(from TradeOff to TradeOn and viceversa).

DB & Subscription/Transaction Details:

- Id: FT_C_OPERATOR_STATE_ID = 30030
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	
MemberID	STRING	FT_C_MEMBER_LEN	4			
MarketID	STRING	FT_C_MARKET_LEN	2		M	
SectionID	STRING	FT_C_SECTION_LEN	3			
OperatorID	STRING	FT_C_OPERATOR_LEN	5		M	
Status	FT_C_MEMBER_STATUS	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
TradeStatus	FT_C_TRADE_STATUS	1			M	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			M	

KEY Definition:

KEYUNIQUE FT_C_OPERATOR_STATEKey = 1

5.135 FT_C_ORDER Class Reference

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	OperatorID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.135 FT_C_ORDER Class Reference

Orders entered by the operators.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by FastTrade.
- [STRING OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID, useful to track the history of all modifications of the order.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Order ID chosen by the operator.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Member Code.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.
- [LDATE CreationDate](#)
Creation date of the order.
- [MTIME CreationTime](#)
Creation time of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Order currency.
- [FT_C_VERB Verb](#)
Verb of the order.
- [FT_C_ORDER_TYPE OrderType](#)
Type of the order.
- [FT_C_QTY_PARAMETER QtyParameter](#)
Defines if the whole quantity of the quantity must be matched at the same time.
- [FT_C_TIMEINFORCE TimeInForce](#)

- Parameter to determine the life of the order.
- [LDATE ValidityDate](#)
 - Date of the end of the order's validity.
- [MTIME ValidityTime](#)
 - Hour of the end of the order's validity.
- [FT_C_ORDER_STATUS Status](#)
 - Status of the order.
- [DOUBLE Price](#)
 - Limit price of the order.
- [DOUBLE Volatility](#)
 - Not used**
- [DOUBLE Yield](#)
 - Yield price of the order.
- [DOUBLE MinVolQty](#)
 - Minimum quantity to be filled once the order is entered.
- [DOUBLE MinFillSize](#)
 - Minimum quantity to be matched in a single fill.
- [DOUBLE Qty](#)
 - Quantity of the order.
- [DOUBLE VisibleQty](#)
 - Visible quantity of the order in the market book.
- [DOUBLE ExecutedQty](#)
 - Total executed quantity since the order has been inserted.
- [DOUBLE RemainingQty](#)
 - Remaining quantity since the last order update.
- [FT_C_QTY_TYPE RelativeQty](#)
 - Relative quantity.
- [DOUBLE StopPrice](#)
 - Price that triggers a stop order.
- [FT_C_STOP_TRIGGER_MECHANISM TriggerMechanism](#)
 - Activation rule for stop orders.
- [ULONG BookPriority](#)
 - Number representing the order priority on the book. **Not used**
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
 - Free text.
- [FT_C_CLIENT_INFO Client](#)
- [FT_C_CLEARING_INFO Clearing](#)
- [FT_C_FLAG ConfirmFlag](#)
 - Order needing explicit confirmation (used to send order on EuroNext market)
- [FT_C_NEG_PHASE AuctionFlag](#)
 - Order inserted for the auction phase only.
- [FT_C_OPT_COMBO_IND ComboIndicator](#)
 - Not used**
- [FT_C_FLAG IssueOrder](#)
 - Issue order.
- [STRING TriggerFTSecID \[FT_C_SEC_LEN\]](#)
 - ID of the security.
- [STRING CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)
 - Member of the counterpart operator.
- [STRING ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)

- **FT_C_FLAG TransparentFlag**
- **FT_C_FLAG CCPOnlyFlag**
Indicates if the order is only for CCP counterparties.
- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**
ID of the order assigned by the market.
- **ULONG SeqNo**
Incremental for each order change. *Not used*
- **FT_C_FLAG CareOrder**
Indicates if the order is a care order.
- **DOUBLE TradesAvgPrice**
Average price of the fills generated by this order (daily basis)
- **STRING ParentOrderID [FT_C_ORDER_LEN]**
OrderID of the care order this order is linked to.
- **DOUBLE ActiveExecutedQty**
Sum of all the active fill's quantity (daily basis)
- **DOUBLE FeesAmount**
- **DOUBLE SettlementAmount**
- **STRING Tag [FT_C_USER_TEXT_LEN]**
Free text.
- **STRING SalesOperatorID [FT_C_OPERATOR_LEN]**
ID of the operator who made the care order.
- **FT_C_OWN_TYPE OrderPrivate**
Flag to determine if the order is private (OperatorID). *Not used*
- **FT_C_BYPASS_FLAG ByPassSentinel**
Flag to determine if the order should be checked by the sentinel service (only transactional)
- **FT_C_CARE_RELEASE_STATUS ToSettle**
Ready for MiddleOffice.
- **FT_C_PRIORITY Priority**
Priority of the order. *Not used*
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **LONG RefusedDel**
Not used
- **DOUBLE ExCurChangeRate**
Change rate between the currency of the order and the currency of the security. *Not used*
- **STRING LinkTag [FT_C_LINK_TAG_LEN]**
Not used
- **FT_C_LINK_FLAG LinkFlag**
Not used
- **FT_C_FLAG Indicative**
If flagged YES, the order is indicative. It means that it cannot be hit.
- **FT_C_FLAG WelcomePlusOnly**
If flagged YES, the order may be aggressed only by member with a member risk profile mutually set to "WelcomePlus".
- **FT_C_ACTION IsManualEdit**
Reason for entering this order.
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
ID of the market place of the market.
- **STRING MarketID [FT_C_MARKET_LEN]**
ID of the market.
- **STRING SectionID [FT_C_SECTION_LEN]**
ID of the section.

- [STRING FTPProductID \[FT_C_SEC_LEN\]](#)
Product code.
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
Broker to who the order is referred to.
- [STRING ClientReference \[FT_C_USER_TEXT_LEN\]](#)
Free text available to define a client.
- [STRING OnBehalfOf \[FT_C_USER_TEXT_LEN\]](#)
Free text available to define a client.
- [LDATE RecvDate](#)
Date the order request was received.
- [MTIME RecvTime](#)
Time the order request was received.
- [FT_C_INTERNAL_ORDER_STATUS InternalStatus](#)
Order status in the FastTrade platform.
- [FT_C_FLAG InternalOrderFlag](#)
Internal use.
- [STRING OrigClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Original Client Order ID chosen by the operator.
- [DOUBLE TotTradesAvgPrice](#)
Average price of the fills generated by this order since the order was created.
- [DOUBLE TotActiveExecutedQty](#)
Sum of all the active fill's quantity since the order was born.
- [STRING DealingInstructions \[FT_C_FREE_TEXT_LEN\]](#)
Free text available for settlement's instructions.
- [FT_C_OP_TYPE OpType](#)
Type of operator who entered the order.
- [STRING LastFillID \[FT_C_FILL_LEN\]](#)
ID of the last fill given by the destination market.
- [LDATE LastFillDate](#)
Date of creation of the last fill.
- [MTIME LastFillTime](#)
Time of creation of the last fill.
- [FT_C_FLAG_UND OtcOrder](#)
Flag that indicates if the it is an OTC order or not.
- [FT_C_NEXT_DATE_MODE NextDateOrder](#)
Next date order.
- [LDATE ActivationDate](#)
If the value of NextDateOrder is "yes" then the value "0" means that the order is a valid otherwise the order will become valid at the specified date.
- [FT_C_FLAG_UND TAH](#)
Order entered in TAH phase.
- [FT_C_FLAG IsBestOrder](#)
Indicates if it is an order of Best Execution.
- [FT_C_INTERNALIZER_MODE InternalizerMode](#)
Indicates how an order of Best Execution has to be internalize.
- [FT_C_BEST_EXEC_PRIORITY BestExecIndicator](#)
Indicates the priority to consider for an order of Best Execution.
- [STRING ParentClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
ClientOrderID of the care order this order is linked to.
- [FT_C_FLAG SyntheticOrderFlag](#)

Indicates if the order is simulated by the OMS (for example, 'Good Till Date' orders are simulated by the OMS because they do not exist on some markets)

- **FT_C_DEALING_STATUS ToDeal**
- **FT_C_DER_ACCOUNT_TYPE DerAccountType**
- **STRING DerAccount [FT_C_ACCOUNT_LEN]**

ID of the derivatives Account (only for Derivatives)

- **STRING DerSubAccount [FT_C_ACCOUNT_LEN]**

ID of the subderivatives Account (only for Derivatives)

- **FT_C_SUMMARY_STATUS SummaryStatus**
- **FT_C_ORDER_FILL_EXCEPTION FillException**

Description of the exception that refers to a fill generated by the order.

- **FT_C_FEE_EXCEPTION FeeException**

Failed to calculate order fees.

- **STRING InitialClientOrderID [FT_C_CLIENT_ORDER_LEN]**

ClientOrderID of the first image of order.

- **LDATE LocalCreationDate**

Date of the creation of the order.

- **MTIME LocalCreationTime**

Time of the creation of the order.

- **FT_C_TIMEINFORCE OriginalTimeInForce**

Original timeinforce of the order.

- **LDATE OriginalValidityDate**

Original validity date of the order.

- **FT_C_FLAG Moved**

Indicates if the order has been moved (manage execution)

- **STRING SettlementCircuit [FT_C_MIC_LEN]**

Settlement Circuit. The place of trading where the order is executed must belong to this settlement circuit (Best Execution).

- **FT_C_BEST_EXEC_PROFILE BestExecProfile**

Overrides the Best Execution profile associated with the Client.

- **FT_C_FLAG LimitExceeded**
- **DOUBLE ExceededLimitQty**
- **DOUBLE OrigMinQty**
- **USHORT SplitNumber**
- **FT_C_FLAG WarningEnabledFlag**
- **FT_C_ORDER_STATUS CounterpartStatus**
- **DOUBLE SubscribedQty**

Quantity of the subscribed quote at the time of subscription (for subscription orders only)

- **DOUBLE SubscribedMinQty**

Minimum quantity of the subscribed quote at the time of subscription (for subscription orders only)

- **DOUBLE SubscribedPrice**

Price of the subscribed quote at the time of subscription (for subscription orders only)

- **DOUBLE PegIncrement**

Increment for pegged orders or percentage step in case of trailing stop percentage.

- **FT_C_FLAG HiddenOrder**

Indicates if the order is hidden.

- **FT_C_PEG_TYPE PegType**

Type of the pegged order.

- **STRING CounterpartMrkOperatorID [FT_C_OPERATOR_LEN]**

ID of the operator of the counterpart.

- **STRING StrategyManager [FT_C_STRATEGY_MANAGER_LEN]**

Name of the strategy manager.

- [FT_C_STRIKER_QUOTE_LEG StrikerPrice](#)
Striker price info.
- [DOUBLE UserChangeRate](#)
Exchange rate, agreed with the client, to apply to the order.
- [FT_C_FLAG_UND UserChangeEnabled](#)
Indicates if the client is using a user change rate.
- [DOUBLE SubscribedSpotPrice](#)
Indicates the spot price of the quote that the order has hit. Used for Repo trading only.
- [DOUBLE SpotPrice](#)
Price of the underlying. Used only for repo.
- [FT_C_SHORT_SELL_TYPE ShortSellType](#)
Indicates if the Sell order is a ShortSell order.
- [STRING ShortSellExternalAccount \[FT_C_ACCOUNT_LEN\]](#)
If the Sell order is a ShortSell order, this field contains the account for external check.
- [FT_C_FLAG_UND SweepingEnabled](#)
Indicates if the order can sweep markets.
- [ULONG SweepingNo](#)
Number of sweeping attempt.
- [ULONG SweepingRejectNo](#)
Number of sweeping attempt rejected.
- [DOUBLE Haircut](#)
Haircut of the underlying price provided in the provider information. Used for Repo trading only.
- [DOUBLE SubscribedHaircut](#)
Haircut specified in the quote. Used for Repo trading only.
- [STRING SettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
- [STRING ExecPolicyID \[FT_C_EXEC_POLICY_LEN\]](#)
ID of the Execution Policy if different from the one associated with the client.
- [STRING StrategyWireValue \[FT_C_STRATEGY_WIRE_VALUE_LEN\]](#)
Strategy identifier used in fix ATDL messages.
- [STRING StrategyVersion \[FT_C_STRATEGY_VERSION_LEN\]](#)
ATDL Strategy definition version.
- [STRING StrategyParameter \[FT_C_STRATEGY_PARAMETER_LEN\]](#)
ATDL Strategy parameters (fix string format)
- [STRING CounterpartSettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
- [FT_C_STRATEGY_STATUS StrategyStatus](#)
Status of the ATDL Strategy.
- [STRING StrategyLastMsg \[FT_C_USER_TEXT_LEN\]](#)
Last message of the ATDL Strategy manager. Provides further details about the strategy status.
- [FT_C_ORDER_EXECUTION_STRATEGY OrderExecutionStrategy](#)
Multi market execution type.
- [FT_C_FLAG VisibleRandom](#)
Indicates if the order will be replenished with a randomized quantity.
- [DOUBLE SecondVisibleQty](#)
Visible quantity for replenishment.
- [FT_C_STOP_TRAILING_TYPE StopTrailingType](#)
Trailing stop type.
- [DOUBLE StopTrailing](#)
Trailing for stop loss orders.
- [STRING LinkBulkID \[FT_C_LINK_BULK_LEN\]](#)
ID of the bulk transaction.

- **USHORT BulkLegSeqNo**
Incremental for bulk leg.
- **USHORT BulkLegsNum**
Number of legs in the bulk.
- **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG RecvTimeMicroSec**
Microseconds to add to the time set in the RecvTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG LastFillTimeMicroSec**
Microseconds to add to the time set in the LastFillTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG LocalCreationTimeMicroSec**
Microseconds to add to the time set in the LocalCreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG TradingVenueSeqNo**
Trading Venue Sequence Number MIFIDII.
- **ULONG OrigClientShortCode**
Short code of the original client.
- **FT_C_FLAG_UND RiskReduction**
Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)
- **ULONG TransmittingFirmShortCode**
ESMA RTS22 Article 4(1)
- **FT_C_FLAG_UND LiquidityProvision**
Indicates if the order is in the context of ESMA RTS 8 Article 1.
- **FT_C_LIQUIDITY_INDICATOR Aggressor**
- **FT_C_SECURITY_INFO SecInfo**
(FTX)(IRS) Defines the information needed to identify a SWAP, in this case the FTSecID field in the transaction should be empty, it will be filled by the FTX
- **FT_C_FLAG CreateFTCSwapSecurity**
*(FTX)(IRS) Defines if the SecInfo part has to automatically activate the creation of a new SWAP **FT_C_SECURITY***
- **LDATE SettlementDate**
*(FTX) To be used to specify a non standard settlement date for a Bond, in case the **FT_C_ORDER** class is received in the area of the Order Staging functionality*
- **LDATE MaturityDate**
*(FTX) To be used to specify a maturity date for a Program (Money Market CAMM), in case the **FT_C_ORDER** class is received in the area of the Order Staging functionality*
- **FT_C_ORDER_ALLOC_INFO AllocInfo**
Allocation for the order.
- **STRING MassActionID [FT_C_MASS_ACTION_LEN]**
Reserved use.
- **STRING MergeOrderID [FT_C_ORDER_LEN]**
ID of the order this order has been merged into. When equals to OrderID it means the order is the result of the merge.

- [FT_C_FLAG ParallelQuoting](#)
CMF parallel quoting.
- [DOUBLE ParallelQty](#)
Quantity of the order for parallel quotation.
- [STRING ReferenceMIC \[FT_C_MIC_LEN\]](#)
Reference MIC.
- [FT_C_SETTL_DATE_TYPE SettlDateType](#)
- [USHORT SettlementOffset](#)
- [FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode](#)
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- [FT_C_MIFID_CLIENT_TYPE OrigClientFirmType](#)
Type of client according to MIFIDII.
- [STRING CrossID \[FT_C_ORDER_LEN\]](#)
Unique ID of the cross order.
- [STRING InternalReference \[FT_C_USER_TEXT_LEN\]](#)
Free text.
- [FT_C_FLAG_UND IsPersistent](#)
Indicates whether the order is persistent or not. If set to "Yes", the order is not cancelled in case of disconnection.
- [STRING PIPProposalID \[FT_C_PIP_PROPOSAL_LEN\]](#)
Proposal ID assigned during Price Improvement phase.
- [STRING InternalProperties \[FT_C_INTERNALPROP_LEN\]](#)
Internal use.
- [DOUBLE CancelledQty](#)
For future use - quantity cancelled by the market as in case of self-matching prevention.

5.135.1 Detailed Description

Orders entered by the operators.

This class lists all the orders of the operators and allows the insertion of new orders and the edit of existing active orders. The orders an operator can receive depend on the profile of the operator in the FastTrade system. The *administrator* receives all the order of all the operators of the system. The *supervisor* receives all the orders of the operators that belong to its desk. The *trader* receives only its own order. Contracts are delivered with a dedicated class ([FT_C_FILL](#)).

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_ID = 30014
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME				TYPE	# ELEMS
	K	INS	UPD	FMT	
FTSecID				STRING	FT_C_SEC_LEN
	M		M		
ISINCode				STRING	FT_C_ISIN_LEN
OrderID				STRING	FT_C_ORDER_LEN
	1		M		
OrigOrderID				STRING	FT_C_ORDER_LEN
ClientOrderID				STRING	FT_C_CLIENT_ORDER_LEN

MemberID		STRING	FT_C_MEMBER_LEN
OperatorID		STRING	FT_C_OPERATOR_LEN
MrkOperatorID	M M	STRING	FT_C_OPERATOR_LEN
CreationDate	M	LDATE	1
CreationTime		MTIME	1
UpdateDate		LDATE	1
UpdateTime		MTIME	1
Currency		STRING	FT_C_CURRENCY_LEN
Verb		FT_C_VERB	1
OrderType	M M	FT_C_ORDER_TYPE	1
QtyParameter	M M	FT_C_QTY_PARAMETER	1
TimeInForce	M M	FT_C_TIMEINFORCE	1
ValidityDate	M M	LDATE	1
ValidityTime		MTIME	1
Status		FT_C_ORDER_STATUS	1
Price	M M	DOUBLE	1
Volatility	M M	DOUBLE	1
Yield		DOUBLE	1
MinVolQty		DOUBLE	1
MinFillSize		DOUBLE	1
Qty	M M	DOUBLE	1
VisibleQty		DOUBLE	1
ExecutedQty		DOUBLE	1
RemainingQty		DOUBLE	1
RelativeQty		FT_C_QTY_TYPE	1
StopPrice		DOUBLE	1
TriggerMechanism	M M	FT_C_STOP_TRIGGER_MECHANISM	1
BookPriority		ULONG	1
UserText		STRING	FT_C_USER_TEXT_LEN
Client		FT_C_CLIENT_INFO	1
Clearing		FT_C_CLEARING_INFO	1
ConfirmFlag		FT_C_FLAG	1
AuctionFlag		FT_C_NEG_PHASE	1
ComboIndicator		FT_C_OPT_COMBO_IND	1
IssueOrder		FT_C_FLAG	1
TriggerFTSecID		STRING	FT_C_SEC_LEN

CounterpartMemberID	STRING	FT_C_MEMBER_LEN
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
TransparentFlag	FT_C_FLAG	1
CCPOnlyFlag	FT_C_FLAG	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
SeqNo	ULONG	1
CareOrder	FT_C_FLAG	1
TradesAvgPrice	DOUBLE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
ActiveExecutedQty	DOUBLE	1
FeesAmount	DOUBLE	1
SettlementAmount	DOUBLE	1
Tag	STRING	FT_C_USER_TEXT_LEN
SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OrderPrivate	FT_C_OWN_TYPE	1
ByPassSentinel	FT_C_BYPASS_FLAG	1
ToSettle	FT_C_CARE_RELEASE_STATUS	1
Priority	FT_C_PRIORITY	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
RefusedDel	LONG	1
ExCurChangeRate	DOUBLE	1
LinkTag	STRING	FT_C_LINK_TAG_LEN
LinkFlag	FT_C_LINK_FLAG	1
Indicative	FT_C_FLAG	1
WelcomePlusOnly	FT_C_FLAG	1
IsManualEdit	FT_C_ACTION	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
SectionID	STRING	FT_C_SECTION_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
OnBehalfOf	STRING	FT_C_USER_TEXT_LEN
RecvDate	LDATE	1
RecvTime	MTIME	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1

5.135 FT_C_ORDER Class Reference

InternalOrderFlag	FT_C_FLAG	1
OrigClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
TotTradesAvgPrice	DOUBLE	1
TotActiveExecutedQty	DOUBLE	1
DealingInstructions	STRING	FT_C_FREE_TEXT_LEN
OpType	FT_C_OP_TYPE	1
LastFillID	STRING	FT_C_FILL_LEN
LastFillDate	LDATE	1
LastFillTime	MTIME	1
OtcOrder	FT_C_FLAG_UND	1
NextDateOrder	FT_C_NEXT_DATE_MODE	1
ActivationDate	LDATE	1
TAH	FT_C_FLAG_UND	1
IsBestOrder	FT_C_FLAG	1
InternalizerMode	FT_C_INTERNALIZER_MODE	1
BestExecIndicator	FT_C_BEST_EXEC_PRIORITY	1
ParentClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
SyntheticOrderFlag	FT_C_FLAG	1
ToDeal	FT_C_DEALING_STATUS	1
DerAccountType	FT_C_DER_ACCOUNT_TYPE	1
DerAccount	STRING	FT_C_ACCOUNT_LEN
DerSubAccount	STRING	FT_C_ACCOUNT_LEN
SummaryStatus	FT_C_SUMMARY_STATUS	1
FillException	FT_C_ORDER_FILL_EXCEPTION	1
FeeException	FT_C_FEE_EXCEPTION	1
InitialClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
LocalCreationDate	LDATE	1
LocalCreationTime	MTIME	1
OriginalTimeInForce	FT_C_TIMEINFORCE	1
OriginalValidityDate	LDATE	1
Moved	FT_C_FLAG	1
SettlementCircuit	STRING	FT_C_MIC_LEN
BestExecProfile	FT_C_BEST_EXEC_PROFILE	1
LimitExceeded	FT_C_FLAG	1
ExceededLimitQty	DOUBLE	1
OrigMinQty	DOUBLE	1

SplitNumber	USHORT	1
WarningEnabledFlag	FT_C_FLAG	1
CounterpartStatus	FT_C_ORDER_STATUS	1
SubscribedQty	DOUBLE	1
SubscribedMinQty	DOUBLE	1
SubscribedPrice	DOUBLE	1
PegIncrement	DOUBLE	1
HiddenOrder	FT_C_FLAG	1
PegType	FT_C_PEG_TYPE	1
CounterpartMrkOperatorID	STRING	FT_C_OPERATOR_LEN
StrategyManager	STRING	
	FT_C_STRATEGY_MANAGER_LEN	
StrikerPrice	FT_C_STRIKER_QUOTE_LEG	1
UserChangeRate	DOUBLE	1
UserChangeEnabled	FT_C_FLAG_UND	1
SubscribedSpotPrice	DOUBLE	1
SpotPrice	DOUBLE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
SweepingEnabled	FT_C_FLAG_UND	1
SweepingNo	ULONG	1
SweepingRejectNo	ULONG	1
Haircut	DOUBLE	1
SubscribedHaircut	DOUBLE	1
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
ExecPolicyID	STRING	FT_C_EXEC_POLICY_LEN
StrategyWireValue	STRING	
	FT_C_STRATEGY_WIRE_VALUE_LEN	
StrategyVersion	STRING	
	FT_C_STRATEGY_VERSION_LEN	
StrategyParameter	STRING	
	FT_C_STRATEGY_PARAMETER_LEN	
CounterpartSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
StrategyStatus	FT_C_STRATEGY_STATUS	1
StrategyLastMsg	STRING	FT_C_USER_TEXT_LEN
OrderExecutionStrategy	FT_C_ORDER_EXECUTION_STRATEGY	1
VisibleRandom	FT_C_FLAG	1
SecondVisibleQty	DOUBLE	1
StopTrailingType	FT_C_STOP_TRAILING_TYPE	1
StopTrailing	DOUBLE	1

5.135 FT_C_ORDER Class Reference

LinkBulkID	STRING	FT_C_LINK_BULK_LEN
BulkLegSeqNo	USHORT	1
BulkLegsNum	USHORT	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
RecvTimeMicroSec	ULONG	1
LastFillTimeMicroSec	ULONG	1
LocalCreationTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
LiquidityProvision	FT_C_FLAG_UND	1
Aggressor	FT_C_LIQUIDITY_INDICATOR	1
SecInfo	FT_C_SECURITY_INFO	1
CreateFTCSwapSecurity	FT_C_FLAG	1
SettlementDate	LDATE	1
MaturityDate	LDATE	1
AllocInfo	FT_C_ORDER_ALLOC_INFO	1
MassActionID	STRING	FT_C_MASS_ACTION_LEN
MergeOrderID	STRING	FT_C_ORDER_LEN
ParallelQuoting	FT_C_FLAG	1
ParallelQty	DOUBLE	1
ReferenceMIC	STRING	FT_C_MIC_LEN
SettlDateType	FT_C_SETTL_DATE_TYPE	1
SettlementOffset	USHORT	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
CrossID	STRING	FT_C_ORDER_LEN
InternalReference	STRING	FT_C_USER_TEXT_LEN
IsPersistent	FT_C_FLAG_UND	1
PIProposalID	STRING	FT_C_PIP_PROPOSAL_LEN
InternalProperties	STRING	FT_C_INTERNALPROP_LEN
CancelledQty	DOUBLE	1

KEY Definition:

```
KEYUNIQUE FT_C_ORDERIdKey = 1
```

```
SEG MEMBER TYPE
```

```
1 OrderID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.136 FT_C_ORDER_ALLOC_INFO Class Reference

Subclass - Order allocation information.

Data Fields

- [FT_C_ALLOCATION_TYPE](#) AllocationType
Type of allocation.
- [ULONG](#) AllocationId
Unique ID of the pre-allocation or of the allocation during the trade splitting phase.

5.136.1 Detailed Description

Subclass - Order allocation information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
AllocationType	FT_C_ALLOCATION_TYPE	1				
AllocationId	ULONG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.137 FT_C_ORDER_BOOK_INFO Class Reference

Market order SpotPrice, additional information for book.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING MrkOrderID \[FT_C_MRKORDER_LEN\]](#)
Market Order ID.
- [DOUBLE SpotPrice](#)
SpotPrice of the order.
- [FT_C_CLEARING_MODE ClearingMode](#)
Clearing mode.
- [STRING CutOffID \[FT_C_CUTOFF_LEN\]](#)
Cutoff of the member.
- [DOUBLE Haircut](#)
Haircut of the underlying price provided in the quote. Used for Repo trading only.
- [STRING SettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
ID of the Settlement system.
- [FT_C_SETTL_MODE OrigSettlMode](#)
Settlement Mode provided in the quote.
- [FT_C_CLEARING_MODE OrigClearingMode](#)
Clearing mode provided in the quote.

5.137.1 Detailed Description

Market order SpotPrice, additional information for book.

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_BOOK_INFO_ID = 30240
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN	2
SpotPrice	DOUBLE	1	
ClearingMode	FT_C_CLEARING_MODE	1	
CutOffID	STRING	FT_C_CUTOFF_LEN	
Haircut	DOUBLE	1	
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	
OrigSettlMode	FT_C_SETTL_MODE	1	
OrigClearingMode	FT_C_CLEARING_MODE	1	

KEY Definition:

KEYUNIQUE FT_C_ORDER_BOOK_INFOKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	MrkOrderID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.138 FT_C_ORDER_BULK Class Reference

With this class, more than one order can be sent simultaneously to any market, which provides this feature.

Data Fields

- [STRING LinkBulkID](#) [FT_C_LINK_BULK_LEN]
Not used.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator on the destination market.
- [FT_C_CLIENT_INFO](#) **Client**
- [FT_C_BULK_TYPE](#) **BulkType**
Bulk order type.
- [FT_C_BYPASS_FLAG](#) **ByPassSentinel**
- [LDATE](#) **CreationDate**
- [MTIME](#) **CreationTime**
- [LDATE](#) **UpdateDate**
- [MTIME](#) **UpdateTime**
- [LDATE](#) **ValidityDate**
Validity Date for all orders in the bulk (was lfiller6)
- [DOUBLE](#) **dfiller1**
- [DOUBLE](#) **dfiller2**
- [DOUBLE](#) **dfiller3**
- [DOUBLE](#) **dfiller4**
- [DOUBLE](#) **dfiller5**
- [DOUBLE](#) **dfiller6**
- [STRING](#) **BrokerID** [FT_C_BROKER_LEN]
- [STRING](#) **SettlementCircuit** [FT_C_LONG_MIC_LEN]
Settlement Circuit. The place of trading where the order is executed must belong to this settlement circuit (Best Execution).
- [STRING](#) **sfiller3** [32]
- [STRING](#) **sfiller4** [32]
- [STRING](#) **sfiller5** [32]
- [STRING](#) **sfiller6** [32]
- [INT](#) **NumChildren**
Number of orders specified in the Child list.
- [FT_C_ORDER_BULK_CHILD](#) **Child** [FT_C_MAX_BULK_CHILD]
Array that contains the orders (the maximum number of orders is 8)
- [FT_C_ORDER_BULK_CHILD_EXT](#) **ChildExt** [FT_C_MAX_BULK_CHILD]
Array that contains the orders (the maximum number of orders is 8)
- [FT_C_ORDER_BULK_CHILD_DATES](#) **ChildDates** [FT_C_MAX_BULK_CHILD]
Array that contains the orders (the maximum number of orders is 8)
- [FT_C_ORDER_ALLOC_INFO](#) **AllocInfo** [FT_C_MAX_BULK_CHILD]
Array that contains the allocation of each leg.
- [FT_C_STAGE_ORDER_DESTINATION](#) **DestList** [FT_C_RFQ_DESTINATIONEXT_LEN]
Array that contains the possible recipients of the staging orders contained in the bulk.
- [FT_C_FLAG](#) **Deleted**
States if the BULK ORDER (Container of staging orders) has been deleted.
- [STRING](#) **ExchangeID** [FT_C_EXCHANGE_LEN]
- [STRING](#) **MarketID** [FT_C_MARKET_LEN]

5.138 FT_C_ORDER_BULK Class Reference

- **STRING MemberID** [FT_C_MEMBER_LEN]
- **FT_C_EXECUTION_SOURCE_CODE** ExecutionSourceCode
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- **FT_C_ORDER_BULK_CHILD_EXT2** ChildExt2 [FT_C_MAX_BULK_CHILD]
Array that contains the orders (the maximum number of orders is 8)
- **FT_C_ORDER_BULK_STRATEGIES** ChildStrategy [FT_C_MAX_BULK_CHILD]
Contains strategy information for RBT orders.
- **FT_C_ORDER_BULK_SHORTSELL** ChildShortSell [FT_C_MAX_BULK_CHILD]
Contains short sell indicator.

5.138.1 Detailed Description

With this class, more than one order can be sent simultaneously to any market, which provides this feature.

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_BULK_ID = 30248
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K IN
S UPD FMT			
LinkBulkID	STRING	FT_C_LINK_BULK_LEN	1
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
Client	FT_C_CLIENT_INFO	1	
BulkType	FT_C_BULK_TYPE	1	M
ByPassSentinel	FT_C_BYPASS_FLAG	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
ValidityDate	LDATE	1	
dfiller1	DOUBLE	1	
dfiller2	DOUBLE	1	
dfiller3	DOUBLE	1	
dfiller4	DOUBLE	1	
dfiller5	DOUBLE	1	
dfiller6	DOUBLE	1	
BrokerID	STRING	FT_C_BROKER_LEN	M
SettlementCircuit	STRING	FT_C_LONG_MIC_LEN	

sfiller3	STRING	32	
sfiller4	STRING	32	
sfiller5	STRING	32	
sfiller6	STRING	32	
NumChildren	INT	1	M
Child	FT_C_ORDER_BULK_CHILD	FT_C_MAX_BULK_CHILD	M
ChildExt	FT_C_ORDER_BULK_CHILD_EXT	FT_C_MAX_BULK_CHILD	M
ChildDates	FT_C_ORDER_BULK_CHILD_DATES	FT_C_MAX_BULK_CHILD	M
AllocInfo	FT_C_ORDER_ALLOC_INFO	FT_C_MAX_BULK_CHILD	M
DestList	FT_C_STAGE_ORDER_DESTINATION	FT_C_RFQ_DESTINATIONEXT_LEN	M
Deleted	FT_C_FLAG	1	M
ExchangeID	STRING	FT_C_EXCHANGE_LEN	
MarketID	STRING	FT_C_MARKET_LEN	
MemberID	STRING	FT_C_MEMBER_LEN	
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1	
ChildExt2	FT_C_ORDER_BULK_CHILD_EXT2	FT_C_MAX_BULK_CHILD	M
ChildStrategy	FT_C_ORDER_BULK_STRATEGIES	FT_C_MAX_BULK_CHILD	
ChildShortSell	FT_C_ORDER_BULK_SHORTSELL	FT_C_MAX_BULK_CHILD	

KEY Definition:

KEYUNIQUE FT_C_ORDER_BULKKey = 1

SEG MEMBER TYPE

1 LinkBulkID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.139 FT_C_ORDER_BULK_CHILD Class Reference

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by FastTrade.
- [FT_C_ORDER_TYPE OrderType](#)
Type of the order.
- [FT_C_TIMEINFORCE TimeInForce](#)

Parameter to determine the life of the order (maybe it should be the same for all orders in a bulk)

- **LDATE ValidityDate**

Date of the end of the order validity.

- **MTIME ValidityTime**

Hour of the end of the order validity.

- **FT_C_QTY_PARAMETER QtyParameter**

Parameter to choose if the whole quantity of the quantity must be matched at the same time (maybe it should be the same for all orders in a bulk)

- **FT_C_VERB Verb**

Verb of the order (maybe you cannot have a buy and sell order for the same security)

- **DOUBLE Price**

Limit price of the order.

- **DOUBLE Qty**

Quantity of the order.

- **FT_C_QTY_TYPE RelativeQty**

Relative quantity.

- **DOUBLE MinVolQty**

Minimum quantity to be filled once the order is entered.

- **DOUBLE VisibleQty**

Visible quantity of the order in the market book.

- **STRING ClientOrderID [FT_C_CLIENT_ORDER_LEN]**

Order ID chosen by the operator.

- **STRING UserText [FT_C_USER_TEXT_LEN]**

Free text.

- **FT_C_STOP_TRAILING_TYPE StopTrailingType**

Trailing stop type.

- **FT_C_FLAG IsTakeProfit**

In case of stop order, if No then Last price stop loss, if Yes then Last price take profit.

- **FT_C_FLAG_UND IsPersistent**

Indicates whether the order is persistent or not. If set to "Yes", the order is not cancelled in case of disconnection.

- **LONG Ifiller4**

- **LONG Ifiller5**

- **LONG Ifiller6**

- **DOUBLE StopPrice**

Price that triggers a stop order.

- **DOUBLE StopTrailing**

Trailing for stop loss orders.

- **DOUBLE PegIncrement**

Increment for pegged orders or percentage step in case of trailing stop percentage.

- **DOUBLE Yield**

Yield of the order.

- **DOUBLE dfiller5**

- **DOUBLE dfiller6**

- **STRING MrkOperatorID [FT_C_OPERATOR_LEN]**

- **STRING OrigClientOrderID [FT_C_CLIENT_ORDER_LEN]**

- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**

- **STRING SettlSystemID [32]**

- **STRING ISINCode [32]**

- **STRING sfiller6 [32]**

5.139.1 Detailed Description

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	M
OrderID	STRING	FT_C_ORDER_LEN	
OrderType	FT_C_ORDER_TYPE	1	M
TimeInForce	FT_C_TIMEINFORCE	1	M
ValidityDate	LDATE	1	M
ValidityTime	MTIME	1	
QtyParameter	FT_C_QTY_PARAMETER	1	M
Verb	FT_C_VERB	1	M
Price	DOUBLE	1	M
Qty	DOUBLE	1	M
RelativeQty	FT_C_QTY_TYPE	1	
MinVolQty	DOUBLE	1	
VisibleQty	DOUBLE	1	
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN	
UserText	STRING	FT_C_USER_TEXT_LEN	
StopTrailingType	FT_C_STOP_TRAILING_TYPE	1	
IsTakeProfit	FT_C_FLAG	1	
IsPersistent	FT_C_FLAG_UND	1	
lfiller4	LONG	1	
lfiller5	LONG	1	
lfiller6	LONG	1	
StopPrice	DOUBLE	1	
StopTrailing	DOUBLE	1	
PegIncrement	DOUBLE	1	
Yield	DOUBLE	1	
dfiller5	DOUBLE	1	
dfiller6	DOUBLE	1	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
OrigClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN	
MrkOrderID	STRING	FT_C_MRKORDER_LEN	
SettlSystemID	STRING	32	
ISINCode	STRING	32	
sfiller6	STRING	32	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.140 FT_C_ORDER_BULK_CHILD_DATES Class Reference

Subclass - Dates about the order issued with the [FT_C_ORDER_BULK](#) transaction.

Data Fields

- [LDATE SettlementDate](#)
(FTX) To be used to specify a non standard settlement date for a Bond, in case the [FT_C_ORDER](#) class is received in the area of the Order Staging functionality
- [LDATE MaturityDate](#)

5.141 FT_C_ORDER_BULK_CHILD_EXT Class Reference

(FTX) To be used to specify a maturity date for a Program (Money Market CAMM), in case the [FT_C_ORDER](#) class is received in the area of the Order Staging functionality

5.140.1 Detailed Description

Subclass - Dates about the order issued with the [FT_C_ORDER_BULK](#) transaction.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
SettlementDate	LDATE	1				
MaturityDate	LDATE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.141 FT_C_ORDER_BULK_CHILD_EXT Class Reference

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

Data Fields

- [FT_C_FIRM_INFO InvestmentDecisionFirm](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExecutionDecisionFirm](#)
Firm (person/algorithm) who executed the investment MIFIDII.
- [ULONG OrigClientShortCode](#)
Short code of the original client.
- [FT_C_FLAG_UND RiskReduction](#)
Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)

5.141.1 Detailed Description

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
InvestmentDecisionFirm	FT_C_FIRM_INFO	1				
ExecutionDecisionFirm	FT_C_FIRM_INFO	1				
OrigClientShortCode	ULONG	1				
RiskReduction	FT_C_FLAG_UND	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.142 FT_C_ORDER_BULK_CHILD_EXT2 Class Reference

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

Data Fields

- [FT_C_MIFID_CLIENT_TYPE](#) OrigClientFirmType
Type of client according to MIFIDII.

5.142.1 Detailed Description

Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.143 FT_C_ORDER_BULK_SHORTSELL Class Reference

Subclass - ShortSell information contained in bulk children.

Data Fields

- [FT_C_SHORT_SELL_TYPE](#) ShortSellType
Indicates if the Sell order is a ShortSell order.
- [STRING](#) ShortSellExternalAccount [[FT_C_ACCOUNT_LEN](#)]
If the Sell order is a ShortSell order, this field contains the account for external check.

5.143.1 Detailed Description

Subclass - ShortSell information contained in bulk children.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

5.144 FT_C_ORDER_BULK_STRATEGIES Class Reference

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ShortSellType	FT_C_SHORT_SELL_TYPE	1			
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.144 FT_C_ORDER_BULK_STRATEGIES Class Reference

Subclass - Strategy information contained in bulk children.

Data Fields

- [STRING StrategyParameter \[FT_C_BULK_STRATEGY_PARAMETER_LEN\]](#)
ATDL Strategy parameters (fix string format)
- [FT_C_STRATEGY_STATUS StrategyStatus](#)
Status of the ATDL Strategy.

5.144.1 Detailed Description

Subclass - Strategy information contained in bulk children.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	F
MT					
StrategyParameter	STRING	FT_C_BULK_STRATEGY_PARAMETER_LEN			
StrategyStatus	FT_C_STRATEGY_STATUS	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.145 FT_C_ORDER_EXT Class Reference

This entity is used to send new orders on repo market.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
ID of the underlying of the repo.
- **STRING ISINCode** [FT_C_ISIN_LEN]
- **STRING OrderID** [FT_C_ORDER_LEN]
- **STRING OrigOrderID** [FT_C_ORDER_LEN]
- **STRING ClientOrderID** [FT_C_CLIENT_ORDER_LEN]
Order ID chosen by the operator.
- **STRING MemberID** [FT_C_MEMBER_LEN]
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
Operator ID.
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
- **LDATE CreationDate**
- **MTIME CreationTime**
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **STRING Currency** [FT_C_CURRENCY_LEN]
Order currency.
- **FT_C_VERB Verb**
Verb of the order.
- **FT_C_ORDER_TYPE OrderType**
Type of the order.
- **FT_C_QTY_PARAMETER QtyParameter**
Defines if the whole quantity of the quantity must be matched at the same time.
- **FT_C_TIMEINFORCE TimeInForce**
Parameter to determine the life of the order.
- **LDATE ValidityDate**
Date of the end of the order validity.
- **MTIME ValidityTime**
Hour of the end of the order validity.
- **FT_C_ORDER_STATUS Status**
- **DOUBLE Price**
Limit price of the order.
- **DOUBLE Volatility**
- **DOUBLE Yield**
Yield price of the order.
- **DOUBLE MinVolQty**
Minimum quantity to be filled once the order is entered.
- **DOUBLE MinFillSize**
Minimum quantity to be matched in a single fill.
- **DOUBLE Qty**
Quantity of the order.
- **DOUBLE VisibleQty**
Visible quantity of the order in the market book.
- **DOUBLE ExecutedQty**
- **DOUBLE RemainingQty**
- **FT_C_QTY_TYPE RelativeQty**
- **DOUBLE StopPrice**

5.145 FT_C_ORDER_EXT Class Reference

- **FT_C_STOP_TRIGGER_MECHANISM** TriggerMechanism
- **ULONG** BookPriority
- **STRING** UserText [FT_C_USER_TEXT_LEN]

Free text.

- **FT_C_CLIENT_INFO** Client
- **FT_C_CLEARING_INFO** Clearing
- **FT_C_FLAG** ConfirmFlag
- **FT_C_NEG_PHASE** AuctionFlag
- **FT_C_OPT_COMBO_IND** ComboIndicator
- **FT_C_FLAG** IssueOrder
- **STRING** TriggerFTSecID [FT_C_SEC_LEN]
- **STRING** CounterpartMemberID [FT_C_MEMBER_LEN]
- **STRING** ClearingHouseID [FT_C_CLEARING_HOUSE_LEN]
- **FT_C_FLAG** TransparentFlag
- **FT_C_FLAG** CCPOnlyFlag
- **STRING** MrkOrderID [FT_C_MRKORDER_LEN]
- **ULONG** SeqNo
- **FT_C_FLAG** CareOrder
- **DOUBLE** TradesAvgPrice
- **STRING** ParentOrderID [FT_C_ORDER_LEN]
- **DOUBLE** ActiveExecutedQty
- **STRING** TermID [FT_C_TERM_LEN]

Code identifying the start and end date of the repo.

- **LDATE** StartDate

Start date to be used alternatively to Term.

- **LDATE** EndDate

End date to be used alternatively to Term.

- **STRING** StartDateID [FT_C_DATE_LEN]

Code identifying the start date.

- **STRING** EndDateID [FT_C_DATE_LEN]

Code identifying the end date.

- **STRING** FloatRateID [FT_C_FLOAT_RATE_LEN]

Code identifying the float rate.

- **DOUBLE** FeesAmount
- **DOUBLE** SettlementAmount
- **STRING** Tag [FT_C_USER_TEXT_LEN]
- **STRING** SalesOperatorID [FT_C_OPERATOR_LEN]
- **FT_C_OWN_TYPE** OrderPrivate
- **FT_C_BYPASS_FLAG** ByPassSentinel
- **FT_C_CARE_RELEASE_STATUS** ToSettle
- **STRING** LinkTag [FT_C_LINK_TAG_LEN]
- **FT_C_LINK_FLAG** LinkFlag
- **FT_C_FLAG** Indicative

If set to YES, the order is indicative.

- **FT_C_FLAG** WelcomePlusOnly

If set to YES, the order may be aggressed only by member with a member risk profile mutually set to "WelcomePlus".

- **STRING** ExchangeID [FT_C_EXCHANGE_LEN]
- **STRING** MarketID [FT_C_MARKET_LEN]
- **STRING** SectionID [FT_C_SECTION_LEN]
- **STRING** FTProductID [FT_C_SEC_LEN]
- **STRING** BrokerID [FT_C_BROKER_LEN]
- **STRING** ClientReference [FT_C_USER_TEXT_LEN]

- **STRING OnBehalfOf** [FT_C_USER_TEXT_LEN]
- **LDATE RecvDate**
- **MTIME RecvTime**
- **FT_C_INTERNAL_ORDER_STATUS InternalStatus**
- **FT_C_OP_TYPE OpType**
- **FT_C_DEALING_STATUS ToDeal**
- **STRING StrategyManager** [FT_C_STRATEGY_MANAGER_LEN]
- **FT_C_SHORT_SELL_TYPE ShortSellType**
- **STRING ShortSellExternalAccount** [FT_C_ACCOUNT_LEN]
- **STRING StrategyWireValue** [FT_C_STRATEGY_WIRE_VALUE_LEN]

Strategy identifier used in fix ATDL messages.

- **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG OrigClientShortCode**
Short code of the original client.
- **FT_C_FLAG_UND RiskReduction**
Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)
- **FT_C_FLAG_UND LiquidityProvision**
Indicates if the order is in the context of ESMA RTS 8 Article 1.

5.145.1 Detailed Description

This entity is used to send new orders on repo market.

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_EXT_ID = 30142
- Subscription enabled: **NO**
- Transactions enabled: **YES**

Data Definition:

NAME	TYPE	# ELEMS
INS UPD FMT		
FTSecID	STRING	FT_C_SEC_LEN
M		
ISINCode	STRING	FT_C_ISIN_LEN
OrderID	STRING	FT_C_ORDER_LEN
OrigOrderID	STRING	FT_C_ORDER_LEN
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
O		
MemberID	STRING	FT_C_MEMBER_LEN
OperatorID	STRING	FT_C_OPERATOR_LEN
M		
MrkOperatorID	STRING	FT_C_OPERATOR_LEN
CreationDate	LDATE	1
CreationTime	MTIME	1
UpdateDate	LDATE	1

5.145 FT_C_ORDER_EXT Class Reference

UpdateTime	MTIME	1
Currency	STRING	FT_C_CURRENCY_LEN
O		
Verb	FT_C_VERB	1
M		
OrderType	FT_C_ORDER_TYPE	1
M		
QtyParameter	FT_C_QTY_PARAMETER	1
M		
TimeInForce	FT_C_TIMEINFORCE	1
M		
ValidityDate	LDATE	1
M		
ValidityTime	MTIME	1
Status	FT_C_ORDER_STATUS	1
Price	DOUBLE	1
M		
Volatility	DOUBLE	1
Yield	DOUBLE	1
O		
MinVolQty	DOUBLE	1
O		
MinFillSize	DOUBLE	1
O		
Qty	DOUBLE	1
M		
VisibleQty	DOUBLE	1
O		
ExecutedQty	DOUBLE	1
RemainingQty	DOUBLE	1
RelativeQty	FT_C_QTY_TYPE	1
StopPrice	DOUBLE	1
TriggerMechanism	FT_C_STOP_TRIGGER_MECHANISM	1
BookPriority	ULONG	1
UserText	STRING	FT_C_USER_TEXT_LEN
Client	FT_C_CLIENT_INFO	1
Clearing	FT_C_CLEARING_INFO	1
ConfirmFlag	FT_C_FLAG	1
AuctionFlag	FT_C_NEG_PHASE	1
ComboIndicator	FT_C_OPT_COMBO_IND	1
IssueOrder	FT_C_FLAG	1
TriggerFTSecID	STRING	FT_C_SEC_LEN
CounterpartMemberID	STRING	FT_C_MEMBER_LEN
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
TransparentFlag	FT_C_FLAG	1
CCPOnlyFlag	FT_C_FLAG	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
SeqNo	ULONG	1

CareOrder	FT_C_FLAG	1
TradesAvgPrice	DOUBLE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
ActiveExecutedQty	DOUBLE	1
TermID	STRING	FT_C_TERM_LEN
0		
StartDate	LDATE	1
0		
EndDate	LDATE	1
0		
StartDateID	STRING	FT_C_DATE_LEN
0		
EndDateID	STRING	FT_C_DATE_LEN
0		
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN
0		
FeesAmount	DOUBLE	1
SettlementAmount	DOUBLE	1
Tag	STRING	FT_C_USER_TEXT_LEN
SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OrderPrivate	FT_C_OWN_TYPE	1
ByPassSentinel	FT_C_BYPASS_FLAG	1
ToSettle	FT_C_CARE_RELEASE_STATUS	1
LinkTag	STRING	FT_C_LINK_TAG_LEN
LinkFlag	FT_C_LINK_FLAG	1
Indicative	FT_C_FLAG	1
WelcomePlusOnly	FT_C_FLAG	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
SectionID	STRING	FT_C_SECTION_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
OnBehalfOf	STRING	FT_C_USER_TEXT_LEN
RecvDate	LDATE	1
RecvTime	MTIME	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1
OpType	FT_C_OP_TYPE	1
ToDeal	FT_C_DEALING_STATUS	1
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN

5.146 FT_C_ORDER_EXTRA_INFO Class Reference

StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
LiquidityProvision	FT_C_FLAG_UND	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.146 FT_C_ORDER_EXTRA_INFO Class Reference

Additional information about the order.

Data Fields

- [FT_C_REQ_SEC_INFO](#) **ReqSeqInfo**
- [FT_C_SEC_INFO](#) **SecInfo**
- [FT_C_REQ_CLIENT_INFO](#) **ReqClientInfo**
- [FT_C_FLOW_INFO](#) **FlowInfo**
- [FT_C_REQ_SEC_INFO](#) **ReqTriggerSecInfo**
- [FT_C_SEC_INFO](#) **TriggerSecInfo**
- [STRING](#) **OrderID** [[FT_C_ORDER_LEN](#)]
- [FT_C_FLAG](#) **ManualOrder**
- [FT_C_REQ_SETTL_INFO](#) **ReqSettlInfo**

5.146.1 Detailed Description

Additional information about the order.

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_EXTRA_INFO_ID = 30168
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ReqSeqInfo	FT_C_REQ_SEC_INFO	1				
SecInfo	FT_C_SEC_INFO	1				
ReqClientInfo	FT_C_REQ_CLIENT_INFO	1				
FlowInfo	FT_C_FLOW_INFO	1				
ReqTriggerSecInfo	FT_C_REQ_SEC_INFO	1				
TriggerSecInfo	FT_C_SEC_INFO	1				
OrderID	STRING	FT_C_ORDER_LEN	1			
ManualOrder	FT_C_FLAG	1				
ReqSettlInfo	FT_C_REQ_SETTL_INFO	1				

KEY Definition:

```

KEYUNIQUE FT_C_ORDER_EXTRA_INFOKey = 1

SEG MEMBER  TYPE

1    OrderID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.147 FT_C_ORDER_HISTORY Class Reference

History of all the modifications of the order in the current trading day.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by FastTrade.
- [STRING OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID, useful to track the history of all the modification to the order.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Order ID chosen by the operator.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Not used
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator on the destination market.
- [LDATE CreationDate](#)
Creation date of the order.
- [MTIME CreationTime](#)
Creation time of the order.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Order currency.
- [FT_C_VERB Verb](#)
Verb of the order.
- [FT_C_ORDER_TYPE OrderType](#)
Type of the order.
- [FT_C_QTY_PARAMETER QtyParameter](#)
Parameter to choose if the whole quantity of the quantity must be matched at the same time.
- [FT_C_TIMEINFORCE TimeInForce](#)

Parameter to determine the life of the order.

- [LDATE ValidityDate](#)

Date of the end of the order's validity.

- [MTIME ValidityTime](#)

Hour of the end of the order's validity.

- [FT_C_ORDER_STATUS Status](#)

Status of the order.

- [DOUBLE Price](#)

Limit price of the order.

- [DOUBLE Volatility](#)

Not used

- [DOUBLE Yield](#)

Yield price of the order.

- [DOUBLE MinVolQty](#)

Minimum quantity to be filled once the order is entered.

- [DOUBLE MinFillSize](#)

Minimum quantity to be matched in a single fill.

- [DOUBLE Qty](#)

Quantity of the order.

- [DOUBLE VisibleQty](#)

Visible quantity of the order in the market book.

- [DOUBLE ExecutedQty](#)

Total executed quantity since the order has been inserted.

- [DOUBLE RemainingQty](#)

Remaining quantity since the last order update.

- [FT_C_QTY_TYPE RelativeQty](#)

Relative quantity.

- [DOUBLE StopPrice](#)

Price that triggers a stop order.

- [FT_C_STOP_TRIGGER_MECHANISM TriggerMechanism](#)

Activation rule for stop orders.

- [ULONG BookPriority](#)

Number representing the order priority on the book.

- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)

Free text.

- [FT_C_CLIENT_INFO Client](#)

- [FT_C_CLEARING_INFO Clearing](#)

- [FT_C_FLAG ConfirmFlag](#)

Order needing explicit confirmation (used to send order on EuroNext market)

- [FT_C_NEG_PHASE AuctionFlag](#)

Order inserted for the auction phase only.

- [FT_C_OPT_COMBO_IND ComboIndicator](#)

Not used

- [FT_C_FLAG IssueOrder](#)

Issue order.

- [STRING TriggerFTSecID \[FT_C_SEC_LEN\]](#)

ID of the security.

- [STRING CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)

Member of the counterpart operator.

- [STRING ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)

- **FT_C_FLAG TransparentFlag**
- **FT_C_FLAG CCPOnlyFlag**
- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**
ID of the order assigned by the market.
- **ULONG SeqNo**
Incremental for each order change.
- **FT_C_FLAG CareOrder**
Flag to determine if the order is a care order.
- **DOUBLE TradesAvgPrice**
Average price of the fills generated by this order.
- **STRING ParentOrderID [FT_C_ORDER_LEN]**
OrderID of the care order this order is linked to.
- **DOUBLE ActiveExecutedQty**
Quantity of the care order in the book.
- **DOUBLE FeesAmount**
- **DOUBLE SettlementAmount**
- **STRING Tag [FT_C_USER_TEXT_LEN]**
- **FT_C_ACTION IsManualEdit**
- **STRING SalesOperatorID [FT_C_OPERATOR_LEN]**
Operator ID of the creator of the care order.
- **FT_C_OWN_TYPE OrderPrivate**
*Flag to determine if the order is private (OperatorID) - **Not used***
- **FT_C_BYPASS_FLAG ByPassSentinel**
Flag to determine if the order should be checked by the sentinel service (only transactional) or FastTrade's filters.
- **FT_C_CARE_RELEASE_STATUS ToSettle**
Ready for MiddleOffice.
- **FT_C_PRIORITY Priority**
Priority of the order.
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **LONG RefusedDel**
Not used
- **DOUBLE ExCurChangeRate**
Exchange rate between currency of the order and the currency of the security.
- **STRING LinkTag [FT_C_LINK_TAG_LEN]**
- **FT_C_LINK_FLAG LinkFlag**
- **FT_C_FLAG Indicative**
- **FT_C_FLAG WelcomePlusOnly**
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
- **STRING MarketID [FT_C_MARKET_LEN]**
- **STRING SectionID [FT_C_SECTION_LEN]**
- **STRING FTProductID [FT_C_SEC_LEN]**
- **STRING BrokerID [FT_C_BROKER_LEN]**
- **STRING ClientReference [FT_C_USER_TEXT_LEN]**
- **STRING OnBehalfOf [FT_C_USER_TEXT_LEN]**
- **LDATE RecvDate**
Date the order request was received.
- **MTIME RecvTime**
Time the order request was received.
- **FT_C_INTERNAL_ORDER_STATUS InternalStatus**
Order status in the FastTrade platform.
- **FT_C_FLAG InternalOrderFlag**

Internal use.

- **STRING** `OrigClientOrderID` [**FT_C_CLIENT_ORDER_LEN**]
Original Order ID chosen by the operator.
- **DOUBLE** `TotTradesAvgPrice`
Average price of the fills generated by this order.
- **DOUBLE** `TotActiveExecutedQty`
Sum of all the active fill's quantity.
- **STRING** `DealingInstructions` [**FT_C_FREE_TEXT_LEN**]
- **FT_C_OP_TYPE** `OpType`
- **STRING** `LastFillID` [**FT_C_FILL_LEN**]
ID of the fill given by the destination market.
- **LDATE** `LastFillDate`
Date of the fill creation.
- **MTIME** `LastFillTime`
Time of the fill creation.
- **FT_C_DEALING_STATUS** `ToDeal`
- **FT_C_FLAG** `LimitExceeded`
- **DOUBLE** `ExceededLimitQty`
- **DOUBLE** `OrigMinQty`
- **USHORT** `SplitNumber`
- **FT_C_FLAG** `WarningEnabledFlag`
- **FT_C_ORDER_STATUS** `CounterpartStatus`
- **DOUBLE** `SubscribedQty`
Quantity of the subscribed quote at the time of subscription (for subscription orders only)
- **DOUBLE** `SubscribedMinQty`
Minimum quantity of the subscribed quote at the time of subscription (for subscription orders only)
- **DOUBLE** `SubscribedPrice`
Price of the subscribed quote at the time of subscription (for subscription orders only)
- **DOUBLE** `PegIncrement`
Increment for pegged orders or percentage step in case of trailing stop percentage.
- **FT_C_FLAG** `HiddenOrder`
Indicates if the order is hidden.
- **FT_C_PEG_TYPE** `PegType`
Type of the pegged order.
- **STRING** `CounterpartMrkOperatorID` [**FT_C_OPERATOR_LEN**]
ID of the operator of the counterpart.
- **STRING** `StrategyManager` [**FT_C_STRATEGY_MANAGER_LEN**]
Name of the strategy manager.
- **FT_C_STRIKER_QUOTE_LEG** `StrikerPrice`
Striker price info.
- **DOUBLE** `UserChangeRate`
Exchange rate, agreed with the client, to apply to the order.
- **FT_C_FLAG_UND** `UserChangeEnabled`
Indicates if the client is using a user change rate.
- **DOUBLE** `SubscribedSpotPrice`
Indicates the spot price of the quote that the order has hit. Used for Repo trading only.
- **DOUBLE** `SpotPrice`
Price of the underlying. Used only for repo.
- **FT_C_SHORT_SELL_TYPE** `ShortSellType`
Indicates if the Sell order is a ShortSell order.

- **STRING ShortSellExternalAccount** [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- **FT_C_FLAG_UND SweepingEnabled**
Indicates if the order can sweep markets.
- **ULONG SweepingNo**
Number of sweeping attempt.
- **ULONG SweepingRejectNo**
Number of sweeping attempt rejected.
- **DOUBLE Haircut**
Haircut of the underlying price provided in the provider information. Used for Repo trading only.
- **DOUBLE SubscribedHaircut**
Haircut specified in the quote. Used for Repo trading only.
- **STRING SettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **STRING ExecPolicyID** [FT_C_EXEC_POLICY_LEN]
ID of the Execution Policy if different from the one associated with the client.
- **STRING StrategyWireValue** [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in fix ATDL messages.
- **STRING StrategyVersion** [FT_C_STRATEGY_VERSION_LEN]
ATDL Strategy definition version.
- **STRING StrategyParameter** [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (fix string format)
- **STRING CounterpartSettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **FT_C_STRATEGY_STATUS StrategyStatus**
Status of the ATDL Strategy.
- **STRING StrategyLastMsg** [FT_C_USER_TEXT_LEN]
Last message of the ATDL Strategy manager. Provides further details about the strategy status.
- **FT_C_ORDER_EXECUTION_STRATEGY OrderExecutionStrategy**
Multi market execution type.
- **FT_C_FLAG VisibleRandom**
Indicates if the order will be replenished with a randomized quantity.
- **DOUBLE SecondVisibleQty**
Visible quantity for replenishment.
- **FT_C_STOP_TRAILING_TYPE StopTrailingType**
Trailing stop type.
- **DOUBLE StopTrailing**
Trailing for stop loss orders.
- **STRING LinkBulkID** [FT_C_LINK_BULK_LEN]
ID of the bulk transaction.
- **USHORT BulkLegSeqNo**
Incremental for bulk leg.
- **USHORT BulkLegsNum**
Number of legs in the bulk.
- **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG UpdateTimeMicroSec**

Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **ULONG RecvTimeMicroSec**

Microseconds to add to the time set in the RecvTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **ULONG LocalCreationTimeMicroSec**

Microseconds to add to the time set in the LocalCreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **ULONG LastFillTimeMicroSec**

Microseconds to add to the time set in the LastFillTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

- **ULONG TradingVenueSeqNo**

Trading Venue Sequence Number MIFIDII.

- **ULONG OrigClientShortCode**

Short code of the original client.

- **FT_C_FLAG_UND RiskReduction**

Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)

- **ULONG TransmittingFirmShortCode**

ESMA RTS22 Article 4(1)

- **FT_C_FLAG_UND LiquidityProvision**

Indicates if the order is in the context of ESMA RTS 8 Article 1.

- **FT_C_LIQUIDITY_INDICATOR Aggressor**

- **FT_C_SECURITY_INFO SecInfo**

(FTX)(IRS) Defines the information needed to identify a SWAP, in this case the FTSecID field in the transaction should be empty, it will be filled by the FTX

- **FT_C_FLAG CreateFTCSwapSecurity**

*(FTX)(IRS) Defines if the SecInfo part has to automatically activate the creation of a new SWAP **FT_C_SECURITY***

- **LDATE SettlementDate**

*(FTX) To be used to specify a non standard settlement date for a Bond, in case the **FT_C_ORDER** class is received in the area of the Order Staging functionality*

- **LDATE MaturityDate**

*(FTX) To be used to specify a maturity date for a Program (Money Market CAMM), in case the **FT_C_ORDER** class is received in the area of the Order Staging functionality*

- **FT_C_ORDER_ALLOC_INFO AllocInfo**

Allocation for the order.

- **STRING MassActionID [FT_C_MASS_ACTION_LEN]**

Reserved use.

- **STRING MergeOrderID [FT_C_ORDER_LEN]**

ID of the order this order has been merged into. When equals to OrderID it means the order is the result of the merge.

- **FT_C_FLAG ParallelQuoting**

CMF parallel quoting.

- **DOUBLE ParallelQty**

Quantity of the order for parallel quotation.

- **STRING ReferenceMIC [FT_C_MIC_LEN]**

Reference MIC.

- **FT_C_SETTL_DATE_TYPE SettlDateType**

- **USHORT SettlementOffset**

- **FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode**

A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.

- **FT_C_MIFID_CLIENT_TYPE OrigClientFirmType**

- *Type of client according to MIFIDII.*
- **STRING CrossID** [FT_C_ORDER_LEN]
- *Unique ID of the cross order.*
- **STRING InternalReference** [FT_C_USER_TEXT_LEN]
- *Free text.*
- **FT_C_FLAG_UND IsPersistent**
- *Indicates whether the order is persistent or not. If set to "Yes", the order is not cancelled in case of disconnection.*
- **STRING PIPProposalID** [FT_C_PIP_PROPOSAL_LEN]
- *Proposal ID assigned during Price Improvement phase.*
- **STRING InternalProperties** [FT_C_INTERNALPROP_LEN]
- *Internal use.*
- **DOUBLE CancelledQty**
- *For future use - quantity cancelled by the market as in case of self-matching prevention.*

5.147.1 Detailed Description

History of all the modifications of the order in the current trading day.

This class lists all the modification to the orders occurred in the current trading day.

DB & Subscription/Transaction Details:

- Id: FT_C_ORDER_HISTORY_ID = 30015
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
FTSecID					STRING	FT_C_SEC_LEN
ISINCode	M		M		STRING	FT_C_ISIN_LEN
OrderID					STRING	FT_C_ORDER_LEN
OrigOrderID	1		M		STRING	FT_C_ORDER_LEN
ClientOrderID					STRING	FT_C_CLIENT_ORDER_LEN
MemberID					STRING	FT_C_MEMBER_LEN
OperatorID					STRING	FT_C_OPERATOR_LEN
MrkOperatorID	M		M		STRING	FT_C_OPERATOR_LEN
CreationDate					LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
Currency					STRING	FT_C_CURRENCY_LEN
Verb					FT_C_VERB	1
OrderType	M		M		FT_C_ORDER_TYPE	1
QtyParameter		M	M		FT_C_QTY_PARAMETER	1

5.147 FT_C_ORDER_HISTORY Class Reference

TimeInForce	M	M	FT_C_TIMEINFORCE	1
ValidityDate	M	M	LDATE	1
ValidityTime	M	M	MTIME	1
Status			FT_C_ORDER_STATUS	1
Price		M	DOUBLE	1
Volatility	M	M	DOUBLE	1
Yield			DOUBLE	1
MinVolQty			DOUBLE	1
MinFillSize			DOUBLE	1
Qty			DOUBLE	1
VisibleQty	M	M	DOUBLE	1
ExecutedQty			DOUBLE	1
RemainingQty			DOUBLE	1
RelativeQty			FT_C_QTY_TYPE	1
StopPrice			DOUBLE	1
TriggerMechanism	M	M	FT_C_STOP_TRIGGER_MECHANISM	1
BookPriority	M	M	ULONG	1
UserText			STRING	FT_C_USER_TEXT_LEN
Client			FT_C_CLIENT_INFO	1
Clearing			FT_C_CLEARING_INFO	1
ConfirmFlag			FT_C_FLAG	1
AuctionFlag			FT_C_NEG_PHASE	1
ComboIndicator			FT_C_OPT_COMBO_IND	1
IssueOrder			FT_C_FLAG	1
TriggerFTSecID			STRING	FT_C_SEC_LEN
CounterpartMemberID	M	M	STRING	FT_C_MEMBER_LEN
ClearingHouseID			STRING	FT_C_CLEARING_HOUSE_LEN
TransparentFlag			FT_C_FLAG	1
CCPOnlyFlag			FT_C_FLAG	1
MrkOrderID			STRING	FT_C_MRKORDER_LEN
SeqNo			ULONG	1
CareOrder	2		FT_C_FLAG	1
TradesAvgPrice			DOUBLE	1
ParentOrderID			STRING	FT_C_ORDER_LEN
ActiveExecutedQty			DOUBLE	1
FeesAmount			DOUBLE	1

SettlementAmount	DOUBLE	1
Tag	STRING	FT_C_USER_TEXT_LEN
IsManualEdit	FT_C_ACTION	1
SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OrderPrivate	FT_C_OWN_TYPE	1
ByPassSentinel	FT_C_BYPASS_FLAG	1
ToSettle	FT_C_CARE_RELEASE_STATUS	1
Priority	FT_C_PRIORITY	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
RefusedDel	LONG	1
ExCurChangeRate	DOUBLE	1
LinkTag	STRING	FT_C_LINK_TAG_LEN
LinkFlag	FT_C_LINK_FLAG	1
Indicative	FT_C_FLAG	1
WelcomePlusOnly	FT_C_FLAG	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
SectionID	STRING	FT_C_SECTION_LEN
FTPProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ClientReference	STRING	FT_C_USER_TEXT_LEN
OnBehalfOf	STRING	FT_C_USER_TEXT_LEN
RecvDate	LDATE	1
RecvTime	MTIME	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1
InternalOrderFlag	FT_C_FLAG	1
OrigClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN
TotTradesAvgPrice	DOUBLE	1
TotActiveExecutedQty	DOUBLE	1
DealingInstructions	STRING	FT_C_FREE_TEXT_LEN
OpType	FT_C_OP_TYPE	1
LastFillID	STRING	FT_C_FILL_LEN
LastFillDate	LDATE	1
LastFillTime	MTIME	1
ToDeal	FT_C_DEALING_STATUS	1
LimitExceeded	FT_C_FLAG	1

5.147 FT_C_ORDER_HISTORY Class Reference

ExceededLimitQty	DOUBLE	1
OrigMinQty	DOUBLE	1
SplitNumber	USHORT	1
WarningEnabledFlag	FT_C_FLAG	1
CounterpartStatus	FT_C_ORDER_STATUS	1
SubscribedQty	DOUBLE	1
SubscribedMinQty	DOUBLE	1
SubscribedPrice	DOUBLE	1
PegIncrement	DOUBLE	1
HiddenOrder	FT_C_FLAG	1
PegType	FT_C_PEG_TYPE	1
CounterpartMrkOperatorID	STRING	FT_C_OPERATOR_LEN
StrategyManager	STRING	
	FT_C_STRATEGY_MANAGER_LEN	
StrikerPrice	FT_C_STRIKER_QUOTE_LEG	1
UserChangeRate	DOUBLE	1
UserChangeEnabled	FT_C_FLAG_UND	1
SubscribedSpotPrice	DOUBLE	1
SpotPrice	DOUBLE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
SweepingEnabled	FT_C_FLAG_UND	1
SweepingNo	ULONG	1
SweepingRejectNo	ULONG	1
Haircut	DOUBLE	1
SubscribedHaircut	DOUBLE	1
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
ExecPolicyID	STRING	FT_C_EXEC_POLICY_LEN
StrategyWireValue	STRING	
	FT_C_STRATEGY_WIRE_VALUE_LEN	
StrategyVersion	STRING	
	FT_C_STRATEGY_VERSION_LEN	
StrategyParameter	STRING	
	FT_C_STRATEGY_PARAMETER_LEN	
CounterpartSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
StrategyStatus	FT_C_STRATEGY_STATUS	1
StrategyLastMsg	STRING	FT_C_USER_TEXT_LEN
OrderExecutionStrategy	FT_C_ORDER_EXECUTION_STRATEGY	1
VisibleRandom	FT_C_FLAG	1
SecondVisibleQty	DOUBLE	1

StopTrailingType	FT_C_STOP_TRAILING_TYPE	1
StopTrailing	DOUBLE	1
LinkBulkID	STRING	FT_C_LINK_BULK_LEN
BulkLegSeqNo	USHORT	1
BulkLegsNum	USHORT	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
RecvTimeMicroSec	ULONG	1
LocalCreationTimeMicroSec	ULONG	1
LastFillTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
LiquidityProvision	FT_C_FLAG_UND	1
Aggressor	FT_C_LIQUIDITY_INDICATOR	1
SecInfo	FT_C_SECURITY_INFO	1
CreateFTCSwapSecurity	FT_C_FLAG	1
SettlementDate	LDATE	1
MaturityDate	LDATE	1
AllocInfo	FT_C_ORDER_ALLOC_INFO	1
MassActionID	STRING	FT_C_MASS_ACTION_LEN
MergeOrderID	STRING	FT_C_ORDER_LEN
ParallelQuoting	FT_C_FLAG	1
ParallelQty	DOUBLE	1
ReferenceMIC	STRING	FT_C_MIC_LEN
SettlDateType	FT_C_SETTL_DATE_TYPE	1
SettlementOffset	USHORT	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
CrossID	STRING	FT_C_ORDER_LEN
InternalReference	STRING	FT_C_USER_TEXT_LEN
IsPersistent	FT_C_FLAG_UND	1
PIProposalID	STRING	FT_C_PIP_PROPOSAL_LEN

5.148 FT_C_OTC_FILL Class Reference

InternalProperties	STRING	FT_C_INTERNALPROP_LEN
CancelledQty	DOUBLE	1

KEY Definition:

KEYUNIQUE FT_C_ORDER_HISTORYIdKey = 1

SEG MEMBER TYPE

1 OrderID KEYA
2 SeqNo KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.148 FT_C_OTC_FILL Class Reference

Fill generated by an OTC order.

Data Fields

- [STRING ISINCode](#) [FT_C_ISIN_LEN]
ISINCode of the security.
- [STRING OtcID](#) [FT_C_FILL_LEN]
ID of the fill given by the FastTrade.
- [STRING MrkOtcID](#) [FT_C_FILL_LEN]
ID of the fill given by the destination market.
- [LDATE FillDate](#)
Date of the fill creation.
- [MTIME FillTime](#)
Time of the fill creation.
- [FT_C_CROSS_OTC_STATUS Status](#)
Status of the fill.
- [DOUBLE Price](#)
- [DOUBLE Yield](#)
- [DOUBLE Qty](#)
- [FT_C_OTC_TYPE Type](#)
- [STRING BuyMemberID](#) [FT_C_MEMBER_LEN]
- [STRING BuyAlternateMemberID](#) [FT_C_MEMBER_LEN]
- [STRING SellMemberID](#) [FT_C_MEMBER_LEN]
- [STRING SellAlternateMemberID](#) [FT_C_MEMBER_LEN]
- [FT_C_RFQ_VERB Verb](#)
- [FT_C_CLIENT_INFO Client](#)
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING UserText](#) [FT_C_USER_TEXT_LEN]
- [STRING ParentOrderID](#) [FT_C_ORDER_LEN]
- [LDATE SettlDate](#)
- [DOUBLE NominalValue](#)
- [DOUBLE SettlementAmount](#)

- **DOUBLE FeesAmount**
- **FT_C_FLAG OutSystem**
Flag for OffExchange OTC fill if the fill has been generated out of SSO.
- **LDATE StartDate**
- **LDATE EndDate**
- **STRING Currency [FT_C_CURRENCY_LEN]**
Currency of the fill.
- **FT_C_SECURITY_TYPE SecurityType**
Type of the security (Equity, Future, Option, etc.)
- **DOUBLE LotSize**
Lot size (quantity multiplier in wholesale markets)
- **LDATE MaturityDate**
Maturity date of the security.
- **DOUBLE StrikePrice**
Exercise price for a derivative security.
- **STRING Term [FT_C_TERM_LEN]**
Duration code.
- **STRING SecExchangeID [FT_C_EXCHANGE_LEN]**
Not used
- **STRING OTCMarketID [FT_C_MARKET_LEN]**
MarketID of OTC Security.
- **STRING OTCEXchangeID [FT_C_EXCHANGE_LEN]**
Not used
- **STRING FTSecID [FT_C_SEC_LEN]**
ID of the security for Block and OffExchange OTC fill.
- **STRING ClientOTCID [FT_C_CLIENT_ORDER_LEN]**
Client OTC fillID.
- **FT_C_OPTION_TYPE OptionType**
Type of the Option, if SecurityType is Option.
- **STRING SellMrkOtcID [FT_C_FILL_LEN]**
ID of the fill given by the destination market for "Buy/Sell" OTC fill.
- **FT_C_OTC_TYPE SellType**
- **FT_C_CLIENT_INFO SellSideClient**
- **STRING SellIFTSecID [FT_C_SEC_LEN]**
ID of the security for "Buy/Sell" Block and OffExchange OTC fill.
- **FT_C_FLAG SellOutSystem**
- **STRING SellSideBuyMemberID [FT_C_MEMBER_LEN]**
- **STRING SellSideBuyAlternateMemberID [FT_C_MEMBER_LEN]**
- **STRING SellSideSellMemberID [FT_C_MEMBER_LEN]**
- **STRING SellSideSellAlternateMemberID [FT_C_MEMBER_LEN]**
- **STRING PrimaryRef [FT_C_SEC_REF_LEN]**
Name of the security.
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
- **STRING MarketID [FT_C_MARKET_LEN]**
- **STRING FTProductID [FT_C_SEC_LEN]**
- **STRING BuyBrokerID [FT_C_BROKER_LEN]**
- **STRING SellBrokerID [FT_C_BROKER_LEN]**
- **FT_C_FLAG PTTOffMrkPriceOperation**
- **FT_C_FLAG PTTReportOperation**
- **FT_C_FLAG PTTAgreedOperation**
- **STRING PTTVenue [FT_C_VENUE_LEN]**

- **FT_C_FLAG PTTDelay**
- **STRING Issuer** [FT_C_ISSUER_LEN]
- **DOUBLE EndPrice**
- **DOUBLE SpotPrice**
- **FT_C_CLEARING_MODE ClearingMode**
- **FT_C_FLAG CCPOnlyFlag**
- **LDATE ValidityDate**
Date of the end of the OTC's validity.
- **MTIME ValidityTime**
Hour of the end of the OTC's validity.
- **LDATE CreationDate**
Creation date of the OTC.
- **MTIME CreationTime**
Creation time of the OTC.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **FT_C_FLAG BilateralOnlyFlag**
- **STRING BuyOTCBrokerID** [FT_C_BROKER_LEN]
- **STRING SellOTCBrokerID** [FT_C_BROKER_LEN]
- **FT_C_CROSS_OTC_STATUS CounterpartStatus**
Status of the counterpart fill (only if counterpart acceptance is requested)
- **STRING BuyClearingMemberID** [FT_C_MEMBER_LEN]
- **STRING SellClearingMemberID** [FT_C_MEMBER_LEN]
- **STRING CounterpartMrkOperatorID** [FT_C_OPERATOR_LEN]
Counterpart operator responding to the OTC.
- **FT_C_CROSS_OTC_STATUS SubStatus**
Status of the fill (only if counterpart acceptance is requested)
- **FT_C_IN_OUT_FLAG InOutFlag**
Indicates whether it is an incoming OTC (IN) or an outgoing OTC (OUT)
- **STRING FloatRateID** [FT_C_FLOAT_RATE_LEN]
- **FT_C_REPO_CLASS RepoClass**
- **DOUBLE Haircut**
Haircut for repo.
- **STRING SettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **STRING ClearingHouseID** [FT_C_CLEARING_HOUSE_LEN]
- **ULONG SeqNo**
Incremental for each OTC change. Not used
- **STRING CounterpartSettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **FT_C_SHORT_SELL_TYPE ShortSellType**
Indicates if the Sell order is a ShortSell order.
- **STRING ShortSellExternalAccount** [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- **DOUBLE Rate**
Not used.
- **DOUBLE SpotCollLoan**
Spot countervalue.
- **DOUBLE EndCollLoan**
Term countervalue.
- **DOUBLE SpotAccIntFact**

- Accrued interest factor referred to the start date.*

 - **DOUBLE EndAccIntFactor**
- Accrued interest factor referred to the end date.*

 - **DOUBLE SellSpotCollLoan**
- Not used.*

 - **DOUBLE SellEndCollLoan**
- Not used.*

 - **DOUBLE SellSpotAccIntFact**
- Not used.*

 - **DOUBLE SellEndAccIntFactor**
- Not used.*

 - **LDATE OrderCreationDate**
- Date of the order creation.*

 - **MTIME OrderCreationTime**
- Time of the order creation.*

 - **FT_C_FIRM_INFO BuyInvestmentDecisionFirm**
- Firm (person/algorithm) who decided the investment MIFIDII.*

 - **FT_C_FIRM_INFO BuyExecutionDecisionFirm**
- Firm (person/algorithm) who executed the investment MIFIDII.*

 - **FT_C_FIRM_INFO SellInvestmentDecisionFirm**
- Firm (person/algorithm) who decided investment MIFIDII.*

 - **FT_C_FIRM_INFO SellExecutionDecisionFirm**
- Firm (person/algorithm) who executed the investment MIFIDII.*

 - **ULONG CreationTimeMicroSec**
- Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*

 - **ULONG UpdateTimeMicroSec**
- Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*

 - **ULONG FillTimeMicroSec**
- Microseconds to add to the time set in the FillTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*

 - **MTIME OrderCreationTimeMicroSec**
- Microseconds to add to the time set in the OrderCreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*

 - **ULONG TradingVenueSeqNo**
- Trading Venue Sequence Number MIFIDII.*

 - **ULONG OrigClientShortCode**
- Short code of the original client.*

 - **FT_C_FLAG_UND BuyRiskReduction**
- Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)*

 - **FT_C_FLAG_UND SellRiskReduction**
- Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)*

 - **ULONG TransmittingFirmShortCode**
- ESMA RTS22 Article 4(1)*

 - **FT_C_LIQUIDITY_INDICATOR BuyAggressor**
 - **FT_C_LIQUIDITY_INDICATOR SellAggressor**
 - **STRING BuyMMTFlags [FT_C_MMT_FLAGS_LEN]**
- Contains waiver flags for MIFIDII as for MMT v 3.04 specification.*

 - **STRING SellMMTFlags [FT_C_MMT_FLAGS_LEN]**
- Contains waiver flags for MIFIDII as for MMT v 3.04 specification.*

5.148 FT_C_OTC_FILL Class Reference

- **STRING BuyFillIDExt** [FT_C_FILLEXT_LEN]
- **STRING SellFillIDExt** [FT_C_FILLEXT_LEN]
- **STRING BenchFTSecID** [FT_C_SEC_LEN]
FTSecID of the Benchmark Security: applicable to Bonds.
- **STRING StartDateID** [FT_C_DATE_LEN]
For Repo and IRS, this field contains the link to the entry of the class FT_C_MARKET_DATE that points to the Start Date of the product.
- **STRING EndDateID** [FT_C_DATE_LEN]
For Repo and IRS, this field contains the link to the entry of the class FT_C_MARKET_DATE that points to the End Date of the product.
- **FT_C_FLAG_UND Confirmed**
Field to be used when connected with external affirmation/confirmation systems, it specifies if the fill has been confirmed by external system.
- **FT_C_FLAG_UND Affirmed**
Field to be used when connected with external affirmation/confirmation systems, it specifies if the fill has been affirmed by external system.
- **FT_C_MIFID_CLIENT_TYPE OrigClientFirmType**
Type of client according to MIFIDII.
- **STRING InternalProperties** [FT_C_INTERNALPROP_LEN]
Internal use.

5.148.1 Detailed Description

Fill generated by an OTC order.

DB & Subscription/Transaction Details:

- Id: FT_C_OTC_FILL_ID = 30141
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K
INS UPD FMT			
ISINCode	STRING	FT_C_ISIN_LEN	1
M M			
OtcID	STRING	FT_C_FILL_LEN	2
O M			
MrkOtcID	STRING	FT_C_FILL_LEN	
FillDate	LDATE	1	
FillTime	MTIME	1	
Status	FT_C_CROSS_OTC_STATUS	1	
M M			
Price	DOUBLE	1	
Yield	DOUBLE	1	
Qty	DOUBLE	1	
Type	FT_C_OTC_TYPE	1	
BuyMemberID	STRING	FT_C_MEMBER_LEN	
BuyAlternateMemberID	STRING	FT_C_MEMBER_LEN	

SellMemberID	STRING	FT_C_MEMBER_LEN	
SellAlternateMemberID	STRING	FT_C_MEMBER_LEN	
Verb	FT_C_RFQ_VERB	1	
Client	FT_C_CLIENT_INFO	1	
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
UserText	STRING	FT_C_USER_TEXT_LEN	
ParentOrderID	STRING	FT_C_ORDER_LEN	
SettlDate	LDATE	1	
NominalValue	DOUBLE	1	
SettlementAmount	DOUBLE	1	
FeesAmount	DOUBLE	1	
OutSystem	FT_C_FLAG	1	
StartDate	LDATE	1	
EndDate	LDATE	1	
Currency	STRING	FT_C_CURRENCY_LEN	
SecurityType	FT_C_SECURITY_TYPE	1	
LotSize	DOUBLE	1	
MaturityDate	LDATE	1	4
? ?			
StrikePrice	DOUBLE	1	5
? ?			
Term	STRING	FT_C_TERM_LEN	
SecExchangeID	STRING	FT_C_EXCHANGE_LEN	
OTCMarketID	STRING	FT_C_MARKET_LEN	
OTCExchangeID	STRING	FT_C_EXCHANGE_LEN	
FTSecID	STRING	FT_C_SEC_LEN	
? ?			
ClientOTCID	STRING	FT_C_CLIENT_ORDER_LEN	
OptionType	FT_C_OPTION_TYPE	1	3
? ?			
SellMrkOtcID	STRING	FT_C_FILL_LEN	
SellType	FT_C_OTC_TYPE	1	
SellSideClient	FT_C_CLIENT_INFO	1	
SellFTSecID	STRING	FT_C_SEC_LEN	
? ?			
SellOutSystem	FT_C_FLAG	1	
SellSideBuyMemberID	STRING	FT_C_MEMBER_LEN	
SellSideBuyAlternateMemberID	STRING	FT_C_MEMBER_LEN	
SellSideSellMemberID	STRING	FT_C_MEMBER_LEN	
SellSideSellAlternateMemberID	STRING	FT_C_MEMBER_LEN	

5.148 FT_C_OTC_FILL Class Reference

PrimaryRef	STRING	FT_C_SEC_REF_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
BuyBrokerID	STRING	FT_C_BROKER_LEN
SellBrokerID	STRING	FT_C_BROKER_LEN
PTTOffMrkPriceOperation	FT_C_FLAG	1
PTTReportOperation	FT_C_FLAG	1
PTTAgreedOperation	FT_C_FLAG	1
PTTVenue	STRING	FT_C_VENUE_LEN
PTTDelay	FT_C_FLAG	1
Issuer	STRING	FT_C_ISSUER_LEN
EndPrice	DOUBLE	1
SpotPrice	DOUBLE	1
ClearingMode	FT_C_CLEARING_MODE	1
CCPOnlyFlag	FT_C_FLAG	1
ValidityDate M M	LDATE	1
ValidityTime	MTIME	1
CreationDate	LDATE	1
CreationTime	MTIME	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
BilateralOnlyFlag	FT_C_FLAG	1
BuyOTCBrokerID	STRING	FT_C_BROKER_LEN
SellOTCBrokerID	STRING	FT_C_BROKER_LEN
CounterpartStatus	FT_C_CROSS_OTC_STATUS	1
BuyClearingMemberID	STRING	FT_C_MEMBER_LEN
SellClearingMemberID	STRING	FT_C_MEMBER_LEN
CounterpartMrkOperatorID	STRING	FT_C_OPERATOR_LEN
SubStatus	FT_C_CROSS_OTC_STATUS	1
InOutFlag	FT_C_IN_OUT_FLAG	1
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN
RepoClass	FT_C_REPO_CLASS	1
Haircut	DOUBLE	1
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN

SeqNo	ULONG	1
CounterpartSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
Rate	DOUBLE	1
SpotCollLoan	DOUBLE	1
EndCollLoan	DOUBLE	1
SpotAccIntFact	DOUBLE	1
EndAccIntFactor	DOUBLE	1
SellSpotCollLoan	DOUBLE	1
SellEndCollLoan	DOUBLE	1
SellSpotAccIntFact	DOUBLE	1
SellEndAccIntFactor	DOUBLE	1
OrderCreationDate	LDATE	1
OrderCreationTime	MTIME	1
BuyInvestmentDecisionFirm	FT_C_FIRM_INFO	1
BuyExecutionDecisionFirm	FT_C_FIRM_INFO	1
SellInvestmentDecisionFirm	FT_C_FIRM_INFO	1
SellExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
FillTimeMicroSec	ULONG	1
OrderCreationTimeMicroSec	MTIME	1
TradingVenueSeqNo	ULONG	1
OrigClientShortCode	ULONG	1
BuyRiskReduction	FT_C_FLAG_UND	1
SellRiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
BuyAggressor	FT_C_LIQUIDITY_INDICATOR	1
SellAggressor	FT_C_LIQUIDITY_INDICATOR	1
BuyMMTFlags	STRING	FT_C_MMT_FLAGS_LEN
SellMMTFlags	STRING	FT_C_MMT_FLAGS_LEN
BuyFillIDExt	STRING	FT_C_FILLEXT_LEN
SellFillIDExt	STRING	FT_C_FILLEXT_LEN
BenchFTSecID	STRING	FT_C_SEC_LEN
StartDateID	STRING	FT_C_DATE_LEN

5.149 FT_C_OTC_FILL_MLEG Class Reference

EndDateID	STRING	FT_C_DATE_LEN
Confirmed	FT_C_FLAG_UND	1
Affirmed	FT_C_FLAG_UND	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
InternalProperties	STRING	FT_C_INTERNALPROP_LEN

KEY Definition:

KEYUNIQUE FT_C_OTC_FILLIdKey = 1

SEG	MEMBER	TYPE
1	ISINCode	KEYA
2	OtcID	KEYA
3	OptionType	KEYA
4	MaturityDate	KEYA
5	StrikePrice	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.149 FT_C_OTC_FILL_MLEG Class Reference

Fill generated by an OTC order.

Data Fields

- [FT_C_OTC_LEG Leg](#) [FT_C_TRADINGLEG_LEN]
- [STRING OtcID](#) [FT_C_FILL_LEN]
ID of the fill given by the FastTrade.
- [STRING MrkOtcID](#) [FT_C_FILL_LEN]
ID of the fill given by the destination market.
- [STRING ClientOTCID](#) [FT_C_CLIENT_ORDER_LEN]
Client OTC fillID.
- [FT_C_CROSS_OTC_STATUS Status](#)
Status of the fill.
- [FT_C_CROSS_OTC_STATUS SubStatus](#)
Status of the fill (only if counterpart acceptance is requested)
- [FT_C_MEMBER_INFO Issuer](#)
Issuer of the OTC.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Trader that originated/modified the OTC.
- [FT_C_FILL_COUNTERPART_INFO Counterpart](#)
- [FT_C_CROSS_OTC_STATUS CounterpartStatus](#)
Status of the counterpart fill (only if counterpart acceptance is requested)
- [STRING ClearingMemberID](#) [FT_C_MEMBER_LEN]
- [FT_C_OTC_TYPE Type](#)
- [FT_C_FLAG OutSystem](#)
Flag for OffExchange OTC fills if the fill has been generated out of SSO.
- [STRING UserText](#) [FT_C_USER_TEXT_LEN]

- **STRING ParentOrderID** [FT_C_ORDER_LEN]
- **LDATE ValidityDate**
Date of the end of the OTC's validity.
- **MTIME ValidityTime**
Hour of the end of the OTC's validity.
- **LDATE FillDate**
Date of the fill creation.
- **MTIME FillTime**
Time of the fill creation.
- **ULONG FillTimeMicroSec**
Microseconds to add to the time set in the FillTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **LDATE CreationDate**
Creation date of the OTC.
- **MTIME CreationTime**
Creation time of the OTC.
- **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **LDATE OrderCreationDate**
Date of the order creation.
- **MTIME OrderCreationTime**
Time of the order creation.
- **MTIME OrderCreationTimeMicroSec**
Microseconds to add to the time set in the OrderCreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **FT_C_FLAG PTTOffMrkPriceOperation**
- **FT_C_FLAG PTTReportOperation**
- **FT_C_FLAG PTTAgreedOperation**
- **STRING PTTVenue** [FT_C_VENUE_LEN]
- **FT_C_FLAG PTTDelay**
- **FT_C_CLEARING_MODE ClearingMode**
- **FT_C_FLAG CCPOnlyFlag**
- **FT_C_FLAG BilateralOnlyFlag**
- **STRING BrokerID** [FT_C_BROKER_LEN]
- **FT_C_IN_OUT_FLAG InOutFlag**
Indicates whether it is an incoming OTC (IN) or an outgoing OTC (OUT)
- **STRING ClearingHouseID** [FT_C_CLEARING_HOUSE_LEN]
- **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- **FT_C_FLAG_UND RiskReduction**
Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)

5.149 FT_C_OTC_FILL_MLEG Class Reference

- **ULONG OrigClientShortCode**
Short code of the original client.
- **ULONG TransmittingFirmShortCode**
ESMA RTS22 Article 4(1)
- **ULONG TradingVenueSeqNo**
Trading Venue Sequence Number MIFIDII.
- **FT_C_LIQUIDITY_INDICATOR Aggressor**
- **STRING MMTFlags [FT_C_MMT_FLAGS_LEN]**
Contains waiver flags for MIFIDII as for MMT v 3.02 specification.
- **ULONG SeqNo**
*Incremental for each RFQ change. **Not used***
- **FT_C_MIFID_CLIENT_TYPE OrigClientFirmType**
Type of client according to MIFIDII.

5.149.1 Detailed Description

Fill generated by an OTC order.

DB & Subscription/Transaction Details:

- Id: FT_C_OTC_FILL_MLEG_ID = 30292
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K IN
S UPD FMT			
Leg	FT_C_OTC_LEG	FT_C_TRADINGLEG_LEN	
OtcID	STRING	FT_C_FILL_LEN	1 O
M			
MrkOtcID	STRING	FT_C_FILL_LEN	
ClientOTCID	STRING	FT_C_CLIENT_ORDER_LEN	O
O			
Status	FT_C_CROSS_OTC_STATUS	1	M
M			
SubStatus	FT_C_CROSS_OTC_STATUS	1	
Issuer	FT_C_MEMBER_INFO	1	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
Counterpart	FT_C_FILL_COUNTERPART_INFO	1	
CounterpartStatus	FT_C_CROSS_OTC_STATUS	1	
ClearingMemberID	STRING	FT_C_MEMBER_LEN	
Type	FT_C_OTC_TYPE	1	
OutSystem	FT_C_FLAG	1	
UserText	STRING	FT_C_USER_TEXT_LEN	
ParentOrderID	STRING	FT_C_ORDER_LEN	
ValidityDate	LDATE	1	M
M			
ValidityTime	MTIME	1	

FillDate	LDATE	1
FillTime	MTIME	1
FillTimeMicroSec	ULONG	1
CreationDate	LDATE	1
CreationTime	MTIME	1
CreationTimeMicroSec	ULONG	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
UpdateTimeMicroSec	ULONG	1
OrderCreationDate	LDATE	1
OrderCreationTime	MTIME	1
OrderCreationTimeMicroSec	MTIME	1
PTTOffMrkPriceOperation	FT_C_FLAG	1
PTTReportOperation	FT_C_FLAG	1
PTTAgreedOperation	FT_C_FLAG	1
PTTVenue	STRING	FT_C_VENUE_LEN
PTTDelay	FT_C_FLAG	1
ClearingMode	FT_C_CLEARING_MODE	1
CCPOnlyFlag	FT_C_FLAG	1
BilateralOnlyFlag	FT_C_FLAG	1
BrokerID	STRING	FT_C_BROKER_LEN
InOutFlag	FT_C_IN_OUT_FLAG	1
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
RiskReduction	FT_C_FLAG_UND	1
OrigClientShortCode	ULONG	1
TransmittingFirmShortCode	ULONG	1
TradingVenueSeqNo	ULONG	1
Aggressor	FT_C_LIQUIDITY_INDICATOR	1
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN
SeqNo	ULONG	1
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1

KEY Definition:

KEYUNIQUE FT_C_OTC_FILL_MLEGKey = 1

SEG MEMBER TYPE

1 OtcID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.150 FT_C_OTC_LEG Class Reference

Subclass -.

Data Fields

- FT_C_OTC_SECURITY OtcSec
- [DOUBLE](#) Price
- [DOUBLE](#) Yield
- [DOUBLE](#) Qty
- FT_C_VERB Verb
- FT_C_CLIENT_INFO Client
- LDATE SettlDate
- [DOUBLE](#) NominalValue
- [DOUBLE](#) SettlementAmount
- [DOUBLE](#) FeesAmount
- [DOUBLE](#) EndPrice
- [DOUBLE](#) SpotPrice
- [DOUBLE](#) Haircut
Haircut for repos.
- [DOUBLE](#) Rate
Not used.
- [DOUBLE](#) SpotCollLoan
Spot countervalue.
- [DOUBLE](#) EndCollLoan
Term countervalue.
- [DOUBLE](#) SpotAccIntFact
Accrued interest factor referred to the start date.
- [DOUBLE](#) EndAccIntFactor
Accrued interest factor referred to the end date.
- FT_C_SHORT_SELL_TYPE ShortSellType
Indicates if the Sell order is a ShortSell order.
- [STRING](#) FTProductID [FT_C_SEC_LEN]
- [STRING](#) SettlSystemID [FT_C_SETTL_SYSTEM_LEN]
- [STRING](#) CounterpartSettlSystemID [FT_C_SETTL_SYSTEM_LEN]

5.150.1 Detailed Description

Subclass -.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO

- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
OtcSec	FT_C_OTC_SECURITY	1			
Price	DOUBLE	1	?	?	
Yield	DOUBLE	1	?	?	
Qty	DOUBLE	1	M	M	
Verb	FT_C_VERB	1	M	M	
Client	FT_C_CLIENT_INFO	1			
SettlDate	LDATE	1	M	M	
NominalValue	DOUBLE	1			
SettlementAmount	DOUBLE	1			
FeesAmount	DOUBLE	1			
EndPrice	DOUBLE	1			
SpotPrice	DOUBLE	1			
Haircut	DOUBLE	1			
Rate	DOUBLE	1			
SpotCollLoan	DOUBLE	1			
EndCollLoan	DOUBLE	1			
SpotAccIntFact	DOUBLE	1			
EndAccIntFactor	DOUBLE	1			
ShortSellType	FT_C_SHORT_SELL_TYPE	1			
FTProductID	STRING	FT_C_SEC_LEN			
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN			
CounterpartSettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.151 FT_C_PAYMENT_FREQUENCES Class Reference

Defines the possible payment frequencies associated to a FloatRate and its Duration (es: CDOR 3M) (FTX) (IRS)

Data Fields

- [STRING PaymentFrequency](#) [FT_C_PAYFREQ_LEN]
Linked to FT_C_PERIOD_SEQUENCE_ID.
- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
- [FT_C_FLAG DefaultFlag](#)

5.151.1 Detailed Description

Defines the possible payment frequencies associated to a FloatRate and its Duration (es: CDOR 3M) (FTX) (IRS)

DB & Subscription/Transaction Details:

- Id: FT_C_PAYMENT_FREQUENCES_ID = 30293
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
PaymentFrequency	STRING	FT_C_PAYFREQ_LEN	2			
UnderlyingFTSecID	STRING	FT_C_SEC_LEN	1			
DefaultFlag	FT_C_FLAG	1				

5.152 FT_C_PAYMENT_INFO Class Reference

KEY Definition:

KEYUNIQUE FT_C_PAYMENT_FREQUENCESKey = 1

SEG MEMBER TYPE

- 1 UnderlyingFTSecID KEYA
- 2 PaymentFrequency KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.152 FT_C_PAYMENT_INFO Class Reference

Subclass - Payment information.

Data Fields

- [FT_C_PERIOD_SEQUENCE](#) Fix
Fixed Leg Payment frequency specification.
- [FT_C_PERIOD_SEQUENCE](#) Flt
Floating Leg Payment frequency specification.
- [FT_C_DAY_COUNT_FRACTION](#) FxdDayCount
Fixed Day Count Fraction specification (Compounding)
- [FT_C_FLAG](#) FloatComp
Floating Leg Compounding.
- [FT_C_ROLL_CONVENTION](#) AccrBusinessD
ROLL CONVENTION of the accrued Business Day.
- [FT_C_ROLL_CONVENTION](#) PayBusinessD
ROLL CONVENTION of the payment Business Day.

5.152.1 Detailed Description

Subclass - Payment information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Fix	FT_C_PERIOD_SEQUENCE	1				
Flt	FT_C_PERIOD_SEQUENCE	1				
FxdDayCount	FT_C_DAY_COUNT_FRACTION	1				
FloatComp	FT_C_FLAG	1				
AccrBusinessD	FT_C_ROLL_CONVENTION	1				
PayBusinessD	FT_C_ROLL_CONVENTION	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.153 FT_C_PAYMENT_INFO_EXT Class Reference

Subclass - Payment information ext.

Data Fields

- [FT_C_ROLL_CONVENTION](#) [EndDateBusinessD](#)
Termination (End) Date Business Day Adjustment Convention.
- [UINT](#) [RollOn](#)
Roll on value. Values: 1 to 30. Significant only when RollType = STD.
- [FT_C_ROLL_TYPE](#) [RollType](#)
Roll Type.
- [FT_C_DAY_COUNT_FRACTION](#) [FloatDayCount](#)
Float Day Count Fraction specification.
- [FT_C_ROLL_CONVENTION](#) [FltAccrBusinessD](#)
ROLL CONVENTION of the accrued Business Day for the Floating leg.
- [FT_C_ROLL_CONVENTION](#) [FltPayBusinessD](#)
ROLL CONVENTION of the payment Business Day for the Floating leg.
- [FT_C_ROLL_CONVENTION](#) [FltResetBusinessD](#)
ROLL CONVENTION of the Reset Date Business Day Adjustment Convention for the Floating leg.
- [INT](#) [FltResetDays](#)
Reset Days for floating payments. Values: 0 (OIS) and 2 (IRS)
- [FT_C_PERIOD_SEQUENCE](#) [ForwardMonths](#)
Forward months for OIS forward runs and forward starting swaps (IRS)
- [FT_C_FLAG](#) [InitialFixingFlag](#)
Indicates whether there is an initial fixing or not based on holiday calendar.
- [DOUBLE](#) [InitialFixing](#)
Initial fixing level.
- [LDATE](#) [AdditionalPaymentDate](#)
Additional payment date.

5.153.1 Detailed Description

Subclass - Payment information ext.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
EndDateBusinessD	FT_C_ROLL_CONVENTION	1				
RollOn	UINT	1				
RollType	FT_C_ROLL_TYPE	1				
FloatDayCount	FT_C_DAY_COUNT_FRACTION	1				
FltAccrBusinessD	FT_C_ROLL_CONVENTION	1				
FltPayBusinessD	FT_C_ROLL_CONVENTION	1				
FltResetBusinessD	FT_C_ROLL_CONVENTION	1				
FltResetDays	INT	1				
ForwardMonths	FT_C_PERIOD_SEQUENCE	1				
InitialFixingFlag	FT_C_FLAG	1				
InitialFixing	DOUBLE	1				
AdditionalPaymentDate	LDATE	1				

5.154 FT_C_PERIOD_SEQUENCE Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.154 FT_C_PERIOD_SEQUENCE Class Reference

Allows specification of a periodic series of dates.

Data Fields

- [FT_C_PERIOD](#) Period
The specification of a time period.
- [INT](#) PeriodMultiplier
Multiplier of the time period.
- [STRING](#) RollConvention [[FT_C_ROLL_LEN](#)]
Convention for determining the sequence of period dates (FTX)(IRS)

5.154.1 Detailed Description

Allows specification of a periodic series of dates.

DB & Subscription/Transaction Details:

- Id: FT_C_PERIOD_SEQUENCE_ID = 30255
- Subscription enabled: **NO**
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
Period	FT_C_PERIOD	1				
PeriodMultiplier	INT	1				
RollConvention	STRING	FT_C_ROLL_LEN	1			

KEY Definition:

KEYUNIQUE FT_C_PERIOD_SEQUENCEKey = 1						
SEG	MEMBER	TYPE				
1	RollConvention	KEYA				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.155 FT_C_PREVIEW Class Reference

Enables the operator to check the dates of the chosen broken date.

Data Fields

- **STRING MasterFTSecID** [FT_C_SEC_LEN]
Identifier of the master security to be used as a template.
- **STRING InstanceFTSecID** [FT_C_SEC_LEN]
Identifier of the security returned.
- **LDATE InitialDate**
Initial date to be specified, Repo and IRS.
- **LDATE FinalDate**
Final date to be specified with an initial date, Repo and IRS.
- **STRING FTSecID** [FT_C_SEC_LEN]
Security to be specified with an initial date.
- **STRING SenderID** [FT_C_MEMBER_LEN]
- **STRING ForwardCode** [FT_C_FRW_CODE_LEN]
- **LDATE LastUpdateDate**
- **MTIME LastUpdateTime**
- **STRING UserData** [FT_C_USER_TEXT_LEN]
- **FT_C_PRD_RESULT PrdResult**
- **STRING StartDateID** [FT_C_DATE_LEN]
Defines the standard start date: Repo and IRS. Linked to FT_C_MARKET_DATE.
- **STRING EndDateID** [FT_C_DATE_LEN]
Defines the standard end date: Repo and IRS. Linked to FT_C_MARKET_DATE.
- **STRING FloatRateID** [FT_C_FLOAT_RATE_LEN]
- **LDATE SettlementDate**
Date of the settlement.
- **SHORT OffsetSettlDays**
Offset settlement days.
- **FT_C_PREVIEW_TYPE PreviewType**
Type of the preview request.
- **DOUBLE Price**
Price.
- **DOUBLE Yield**
Yield.

5.155.1 Detailed Description

Enables the operator to check the dates of the chosen broken date.

DB & Subscription/Transaction Details:

- Id: FT_C_PREVIEW_ID = 30105
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS	UPD	FMT
MasterFTSecID	STRING	FT_C_SEC_LEN		O	
InstanceFTSecID	STRING	FT_C_SEC_LEN	1		
InitialDate	LDATE	1		O	
FinalDate	LDATE	1		O	
FTSecID	STRING	FT_C_SEC_LEN		O	
SenderID	STRING	FT_C_MEMBER_LEN			

5.156 FT_C_PRICE_EXEC Class Reference

ForwardCode	STRING	FT_C_FRW_CODE_LEN	
LastUpdateDate	LDATE	1	
LastUpdateTime	MTIME	1	
UserData	STRING	FT_C_USER_TEXT_LEN	
PrdResult	FT_C_PRD_RESULT	1	
StartDateID	STRING	FT_C_DATE_LEN	
EndDateID	STRING	FT_C_DATE_LEN	
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN	
SettlementDate	LDATE	1	O
OffsetSettlDays	SHORT	1	O
PreviewType	FT_C_PREVIEW_TYPE	1	O
Price	DOUBLE	1	O
Yield	DOUBLE	1	O

KEY Definition:

KEYUNIQUE FT_C_PREVIEWKey = 1

SEG MEMBER TYPE

1 InstanceFTSecID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.156 FT_C_PRICE_EXEC Class Reference

Last executed contract, for each security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Price of the executed contract.
- [DOUBLE Qty](#)
Quantity of the executed contract.
- [DOUBLE CumQty](#)
Cumulative quantity of all the executed contract in the current trading day.
- [DOUBLE LowestPrice](#)
Lowest executed price in the current trading day.
- [DOUBLE HighestPrice](#)
Highest executed price in the current trading day.
- [DOUBLE PercVar](#)
Percentage variation from the reference price of the security of the last executed price.
- [FT_C_SIGN Trend](#)
Trend of the last executed prices.
- [LDATE Date](#)
Date of last executed contract.
- [MTIME Time](#)
Time of last executed contract.
- [DOUBLE CumNominalValue](#)
Cumulative quantity multiplied by price.
- [ULONG Counter](#)

- A number from 1 to 100. Useful for client application.*
- **ULONG NumberOfTrades**
 - Number of trades executed.*
- **DOUBLE Yield**
 - Price of the executed contract.*
- **FT_C_VERB Verb**
- **FT_C_EXEC_TYPE IsCross**
 - Indicates how the contract was done (if the market supports it)*
- **DOUBLE OpeningPrice**
 - First price in the current trading day.*
- **DOUBLE ClosingPrice**
 - Last executed price in the previous trading day.*
- **LONG OpenInterest**
 - Number of open positions.*
- **FT_C_TRADING_PHASE Phase**
 - Phase of the security.*
- **ULONG UpdateTimeMicroSec**
 - Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*
- **STRING MMTFlags [FT_C_MMT_FLAGS_LEN]**
 - Contains waiver flags for MIFIDII as for MMT v 3.02 specification.*
- **STRING TransactionIdentificationCode [FT_C_FILLEXT_LEN]**
- **MTIME PublicationTime**
 - Time of publication of the executed contract.*
- **DOUBLE VWAP**
 - Volume weighted average price.*

5.156.1 Detailed Description

Last executed contract, for each security.

This class contains the information about the last contracts executed by the system for each security and the statistics of the current trading day.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_ID = 30023
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Price	DOUBLE	1	
Qty	DOUBLE	1	
CumQty	DOUBLE	1	
LowestPrice	DOUBLE	1	
HighestPrice	DOUBLE	1	
PercVar	DOUBLE	1	
Trend	FT_C_SIGN	1	
Date	LDATE	1	
Time	MTIME	1	
CumNominalValue	DOUBLE	1	
Counter	ULONG	1	

5.157 FT_C_PRICE_EXEC_BESTWORST Class Reference

NumberOfTrades	ULONG	1
Yield	DOUBLE	1
Verb	FT_C_VERB	1
IsCross	FT_C_EXEC_TYPE	1
OpeningPrice	DOUBLE	1
ClosingPrice	DOUBLE	1
OpenInterest	LONG	1
Phase	FT_C_TRADING_PHASE	1
UpdateTimeMicroSec	ULONG	1
MMTFlags	STRING	FT_C_MMT_FLAGS_LEN
TransactionIdentificationCode	STRING	FT_C_FILLEXT_LEN
PublicationTime	MTIME	1
VWAP	DOUBLE	1

KEY Definition:

KEYUNIQUE FT_C_PRICE_EXECKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.157 FT_C_PRICE_EXEC_BESTWORST Class Reference

Contains the 10 best and 10 worst performing securities.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Price of the executed contract.
- [DOUBLE Yield](#)
Yield of the executed contract.
- [DOUBLE PercVar](#)
Variation between the reference price of the security and the last executed price, expressed as a percentage.
- [FT_C_SIGN Trend](#)
Trend of the executed price.

5.157.1 Detailed Description

Contains the 10 best and 10 worst performing securities.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_BESTWORST_ID = 30260
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
------	------	---------	---------------

```
FTSecID STRING      FT_C_SEC_LEN 1
Price  DOUBLE      1
Yield  DOUBLE      1
PercVar DOUBLE      1
Trend  FT_C_SIGN 1
```

KEY Definition:

```
KEYUNIQUE FT_C_PRICE_EXEC_BESTWORSTKey = 1

SEG MEMBER  TYPE

1  FTSecID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.158 FT_C_PRICE_EXEC_DAILY Class Reference

Ticker class with all the executed contracts.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [LDATE Date](#)
Date of record generation.
- [MTIME Time](#)
Time of record generation.
- [ULONG Wnd](#)
- [DOUBLE Qty](#)
Quantity of the executed contract in the minute/wnd.
- [DOUBLE Volume](#)
Cumulative quantity multiplied by price contract in the minute/wnd.
- [ULONG NumberOfTrades](#)
Number of trades executed in the minute/wnd.
- [DOUBLE OpenPrice](#)
Price of the first executed contract.
- [DOUBLE OpenBidPrice](#)
Bid Price of the first executed contract.
- [DOUBLE OpenAskPrice](#)
Ask Price of the first executed contract.
- [DOUBLE ClosePrice](#)
Price of the last executed contract.
- [DOUBLE CloseBidPrice](#)
Bid Price of the last executed contract.
- [DOUBLE CloseAskPrice](#)
Ask Price of the last executed contract.
- [DOUBLE LowestPrice](#)
Lowest price of the executed contracts.
- [DOUBLE LowestBidPrice](#)
Lowest bid price of the executed contracts.

5.158 FT_C_PRICE_EXEC_DAILY Class Reference

- [DOUBLE LowestAskPrice](#)
Lowest ask price of the executed contracts.
- [DOUBLE HighestPrice](#)
Highest price of the executed contracts.
- [DOUBLE HighestBidPrice](#)
Highest bid price of the executed contracts.
- [DOUBLE HighestAskPrice](#)
Highest ask price of the executed contracts.
- [LONG OpenInterest](#)
Number of open positions.

5.158.1 Detailed Description

Ticker class with all the executed contracts.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_DAILY_ID = 30084
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Date	LDATE	1		2		
Time	MTIME	1		3		
Wnd	ULONG	1				
Qty	DOUBLE	1				
Volume	DOUBLE	1				
NumberOfTrades	ULONG	1				
OpenPrice	DOUBLE	1				
OpenBidPrice	DOUBLE	1				
OpenAskPrice	DOUBLE	1				
ClosePrice	DOUBLE	1				
CloseBidPrice	DOUBLE	1				
CloseAskPrice	DOUBLE	1				
LowestPrice	DOUBLE	1				
LowestBidPrice	DOUBLE	1				
LowestAskPrice	DOUBLE	1				
HighestPrice	DOUBLE	1				
HighestBidPrice	DOUBLE	1				
HighestAskPrice	DOUBLE	1				
OpenInterest	LONG	1				

KEY Definition:

KEYUNIQUE FT_C_PRICE_EXEC_DAILYKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
2 Date KEYA
3 Time KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.159 FT_C_PRICE_EXEC_HISTORY Class Reference

Last executed contract for each security.

Data Fields

- [FT_C_PRICE_EXEC Exec](#)

5.159.1 Detailed Description

Last executed contract for each security.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_HISTORY_ID = 30083
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
Exec	FT_C_PRICE_EXEC	1			1		

KEY Definition:

KEYUNIQUE FT_C_PRICE_EXEC_HISTORYKey = 1

SEG	MEMBER	TYPE
1	Exec.FTSecID	KEYA
2	Exec.Date	KEYA
3	Exec.Time	KEYA
4	Exec.Counter	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.160 FT_C_PRICE_EXEC_MINMAX Class Reference

Maximum and minimum price executed for each security during the trading day.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Minimum or maximum price.
- [DOUBLE Yield](#)
Minimum or maximum yield.
- [FT_C_MINMAX MinMax](#)
Indicates if the price is the new minimum or the new maximum.
- [LDATE UpdateDate](#)

5.161 FT_C_PRICE_EXEC_OHLC Class Reference

Last update date.

- [MTIME UpdateTime](#)

Last update time.

- [DOUBLE PercVar](#)

Percentage variation from the reference price of the security of the min/max price.

5.160.1 Detailed Description

Maximum and minimum price executed for each security during the trading day.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_MINMAX_ID = 30259
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1		
Price	DOUBLE	1			
Yield	DOUBLE	1			
MinMax	FT_C_MINMAX	1	2		
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
PercVar	DOUBLE	1			

KEY Definition:

KEYUNIQUE FT_C_PRICE_EXEC_MINMAXKey = 1

SEG MEMBER TYPE

- 1 FTSecID KEYA
- 2 MinMax KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.161 FT_C_PRICE_EXEC_OHLC Class Reference

OHLC class with candles of the executed contracts.

Data Fields

- [LDATE Date](#)

Date of record generation.

- [MTIME Time](#)

Time of record generation.

- [DOUBLE Qty](#)

Quantity of the executed contract in the candle.

- [DOUBLE OpenPrice](#)

Price of the first executed contract.

- [DOUBLE ClosePrice](#)

Price of the last executed contract.

- [DOUBLE LowestPrice](#)

Lowest price of the executed contracts.

- [DOUBLE HighestPrice](#)

Highest price of the executed contracts.

5.161.1 Detailed Description

OHLC class with candles of the executed contracts.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_OHLC_ID = 30273
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Date	LDATE	1				
Time	MTIME	1				
Qty	DOUBLE	1				
OpenPrice	DOUBLE	1				
ClosePrice	DOUBLE	1				
LowestPrice	DOUBLE	1				
HighestPrice	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.162 FT_C_PRICE_EXEC_WND Class Reference

Ticker table with all the contracts executed during the interval set in MTIME, during the current trading day.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [LDATE Date](#)
Date of record generation.
- [MTIME Time](#)
Time of record generation.
- [ULONG Wnd](#)
- [DOUBLE Qty](#)
Quantity of the executed contract in the minute/wnd.
- [DOUBLE Volume](#)
Cumulative quantity multiplied by price contract in the minute/wnd.
- [ULONG NumberOfTrades](#)
Number of trades executed in the minute/wnd.
- [DOUBLE OpenPrice](#)
Price of the first executed contract.

5.162 FT_C_PRICE_EXEC_WND Class Reference

- [DOUBLE OpenBidPrice](#)
Bid Price of the first executed contract.
- [DOUBLE OpenAskPrice](#)
Ask Price of the first executed contract.
- [DOUBLE ClosePrice](#)
Price of the last executed contract.
- [DOUBLE CloseBidPrice](#)
Bid Price of the last executed contract.
- [DOUBLE CloseAskPrice](#)
Ask Price of the last executed contract.
- [DOUBLE LowestPrice](#)
Lowest price of the executed contracts.
- [DOUBLE LowestBidPrice](#)
Lowest bid price of the executed contracts.
- [DOUBLE LowestAskPrice](#)
Lowest ask price of the executed contracts.
- [DOUBLE HighestPrice](#)
Highest price of the executed contracts.
- [DOUBLE HighestBidPrice](#)
Highest bid price of the executed contracts.
- [DOUBLE HighestAskPrice](#)
Highest ask price of the executed contracts.
- [LONG OpenInterest](#)
Number of open positions.

5.162.1 Detailed Description

Ticker table with all the contracts executed during the interval set in MTIME, during the current trading day.

DB & Subscription/Transaction Details:

- Id: FT_C_PRICE_EXEC_WND_ID = 30082
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Date	LDATE	1		2		
Time	MTIME	1		3		
Wnd	ULONG	1				
Qty	DOUBLE	1				
Volume	DOUBLE	1				
NumberOfTrades	ULONG	1				
OpenPrice	DOUBLE	1				
OpenBidPrice	DOUBLE	1				
OpenAskPrice	DOUBLE	1				
ClosePrice	DOUBLE	1				
CloseBidPrice	DOUBLE	1				
CloseAskPrice	DOUBLE	1				
LowestPrice	DOUBLE	1				
LowestBidPrice	DOUBLE	1				
LowestAskPrice	DOUBLE	1				
HighestPrice	DOUBLE	1				
HighestBidPrice	DOUBLE	1				
HighestAskPrice	DOUBLE	1				
OpenInterest	LONG	1				

KEY Definition:

KEYUNIQUE FT_C_PRICE_EXEC_WNDKey = 1

SEG MEMBER TYPE

1	FTSecID	KEYA
2	Date	KEYA
3	Time	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.163 FT_C_PRIVATE_BOOK Class Reference

Private book of the member.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [FT_C_PRIVATE_BOOK_ROW Bid](#) [FT_C_BOOK_ROW_NUMBER]
- [FT_C_PRIVATE_BOOK_ROW Ask](#) [FT_C_BOOK_ROW_NUMBER]
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique identifier of the member viewing this class.
- [ULONG Position](#)
Number of pages.
- [FT_C_PRIVATE_BOOK_ROW_EXT BidExt](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on bid side of the market order book.
- [FT_C_PRIVATE_BOOK_ROW_EXT AskExt](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on on ask side of the market order book.
- [FT_C_PRIVATE_BOOK_ROW_CLEARING BidClearingExt](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on bid side of the market order book.
- [FT_C_PRIVATE_BOOK_ROW_CLEARING AskClearingExt](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on ask side of the market order book.
- [FT_C_PRIVATE_BOOK_AXE_INFO BidAxed](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on bid side of the market order book.
- [FT_C_PRIVATE_BOOK_AXE_INFO AskAxed](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on ask side of the market order book.
- [FT_C_PRIVATE_BOOK_UPDATE_INFO BidUpdate](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on bid side of the market order book.
- [FT_C_PRIVATE_BOOK_UPDATE_INFO AskUpdate](#) [FT_C_BOOK_ROW_NUMBER]
Additional information on ask side of the market order book.

5.164 FT_C_PRIVATE_BOOK_AXE_INFO Class Reference

5.163.1 Detailed Description

Private book of the member.

The best orders in bid and the best orders in ask are listed for each security. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 5 to 10, or to 15, or to 20. The number of rows is defined as follows: Number of rows = FT_C_BOOK_ROW_NUMBER * (*Position* + 1) Where *Position* can have the following values: 0, 1, 2, 3 and FT_C_BOOK_ROW_NUMBER = 5

DB & Subscription/Transaction Details:

- Id: FT_C_PRIVATE_BOOK_ID = 30212
- Subscription enabled: **NO**
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	2
Bid	FT_C_PRIVATE_BOOK_ROW	FT_C_BOOK_ROW_NUMBER	
Ask	FT_C_PRIVATE_BOOK_ROW	FT_C_BOOK_ROW_NUMBER	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
MemberID	STRING	FT_C_MEMBER_LEN	1
Position	ULONG	1	3
BidExt	FT_C_PRIVATE_BOOK_ROW_EXT	FT_C_BOOK_ROW_NUMBER	
AskExt	FT_C_PRIVATE_BOOK_ROW_EXT	FT_C_BOOK_ROW_NUMBER	
BidClearingExt	FT_C_PRIVATE_BOOK_ROW_CLEARING	FT_C_BOOK_ROW_NUMBER	
AskClearingExt	FT_C_PRIVATE_BOOK_ROW_CLEARING	FT_C_BOOK_ROW_NUMBER	
BidAxed	FT_C_PRIVATE_BOOK_AXE_INFO	FT_C_BOOK_ROW_NUMBER	
AskAxed	FT_C_PRIVATE_BOOK_AXE_INFO	FT_C_BOOK_ROW_NUMBER	
BidUpdate	FT_C_PRIVATE_BOOK_UPDATE_INFO	FT_C_BOOK_ROW_NUMBER	
AskUpdate	FT_C_PRIVATE_BOOK_UPDATE_INFO	FT_C_BOOK_ROW_NUMBER	

KEY Definition:

KEYUNIQUE FT_C_PRIVATE_BOOKKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	FTSecID	KEYA
3	Position	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.164 FT_C_PRIVATE_BOOK_AXE_INFO Class Reference

Subclass - Additional information of the private book for passive Axe.

Data Fields

- [FT_C_FLAG IsAxed](#)
Axed Bonds flag.
- [DOUBLE Qty](#)
Ask axed quantity (Optional)

5.164.1 Detailed Description

Subclass - Additional information of the private book for passive Axe.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
IsAxe	FT_C_FLAG	1				
Qty	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.165 FT_C_PRIVATE_BOOK_ROW Class Reference

Subclass - Row of the private book.

Data Fields

- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE MaxQty](#)
Maximum Quantity.

5.165.1 Detailed Description

Subclass - Row of the private book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Price	DOUBLE	1				
Yield	DOUBLE	1				
Qty	DOUBLE	1				
MinQty	DOUBLE	1				
MaxQty	DOUBLE	1				

5.166 FT_C_PRIVATE_BOOK_ROW_CLEARING Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.166 FT_C_PRIVATE_BOOK_ROW_CLEARING Class Reference

Subclass - Additional information of the private book.

Data Fields

- [STRING ClearingHouseID](#) [FT_C_CLEARING_HOUSE_LEN]
Member Clearing House.

5.166.1 Detailed Description

Subclass - Additional information of the private book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.167 FT_C_PRIVATE_BOOK_ROW_EXT Class Reference

Subclass - Row of the private book.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Member of operator who entered the order.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Operator owner of the order.
- [STRING OrderID](#) [FT_C_ORDER_LEN]
Order ID.
- [FT_C_FLAG CCPOnlyFlag](#)

5.167.1 Detailed Description

Subclass - Row of the private book.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN			
OrderID	STRING	FT_C_ORDER_LEN			
CCPOnlyFlag	FT_C_FLAG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.168 FT_C_PRIVATE_BOOK_UPDATE_INFO Class Reference

Subclass - Additional information of the private book for passive Axe.

Data Fields

- [MTIME Time](#)
Dealer offer update time.
- [ULONG TimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.168.1 Detailed Description

Subclass - Additional information of the private book for passive Axe.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Time	MTIME	1			
TimeMicroSec	ULONG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.169 FT_C_PRIVATE_DEPTH Class Reference

Private Depth of the member.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
- **FT_C_DEPTH_ROW Bid** [FT_C_DEPTH_ROW_NUMBER]
- **FT_C_DEPTH_ROW Ask** [FT_C_DEPTH_ROW_NUMBER]
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **STRING MemberID** [FT_C_MEMBER_LEN]
- **ULONG Position**
Number of pages.
- **DOUBLE BidMinQty** [FT_C_DEPTH_ROW_NUMBER]
Bid min qty.
- **DOUBLE AskMinQty** [FT_C_DEPTH_ROW_NUMBER]
Ask min qty.
- **DOUBLE BidMaxQty** [FT_C_DEPTH_ROW_NUMBER]
Bid max qty.
- **DOUBLE AskMaxQty** [FT_C_DEPTH_ROW_NUMBER]
Ask max qty.
- **FT_C_PRIVATE_DEPTH_ROW BidPriv** [FT_C_DEPTH_ROW_NUMBER]
- **FT_C_PRIVATE_DEPTH_ROW AskPriv** [FT_C_DEPTH_ROW_NUMBER]

5.169.1 Detailed Description

Private Depth of the member.

The best prices in bid and the best prices in ask are listed for each security with quantities aggregated for each price level. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 5 to 10, or to 15, or to 20. The number of rows is defined as follows: Number of rows = FT_C_DEPTH_ROW_NUMBER * (*Position* + 1) Where *Position* can have the following values: 0, 1, 2, 3 and FT_C_DEPTH_ROW_NUMBER = 5

DB & Subscription/Transaction Details:

- Id: FT_C_PRIVATE_DEPTH_ID = 30104
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	2
Bid	FT_C_DEPTH_ROW	FT_C_DEPTH_ROW_NUMBER	
Ask	FT_C_DEPTH_ROW	FT_C_DEPTH_ROW_NUMBER	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
MemberID	STRING	FT_C_MEMBER_LEN	1
Position	ULONG	1	3
BidMinQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
AskMinQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	
BidMaxQty	DOUBLE	FT_C_DEPTH_ROW_NUMBER	

```

AskMaxQty    DOUBLE                      FT_C_DEPTH_ROW_NUMBER
BidPriv      FT_C_PRIVATE_DEPTH_ROW    FT_C_DEPTH_ROW_NUMBER
AskPriv      FT_C_PRIVATE_DEPTH_ROW    FT_C_DEPTH_ROW_NUMBER

```

KEY Definition:

KEYUNIQUE FT_C_PRIVATE_DEPTHKey = 1

SEG MEMBER TYPE

```

1  MemberID  KEYA
2  FTSecID   KEYA
3  Position  KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.170 FT_C_PRIVATE_DEPTH_ROW Class Reference

Subclass - Row of the private market depth.

Data Fields

- [DOUBLE PrivRate](#)
- [DOUBLE PrivQty](#)
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
- [STRING MrkOrderID \[FT_C_MRKORDER_LEN\]](#)

5.170.1 Detailed Description

Subclass - Row of the private market depth.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```

NAME          TYPE  # ELEMS          INS UPD FMT
PrivRate      DOUBLE 1
PrivQty       DOUBLE 1
OrderID       STRING FT_C_ORDER_LEN
MrkOrderID    STRING FT_C_MRKORDER_LEN

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.171 FT_C_PRODUCT_LIMIT Class Reference

Defines the weight for the limit calculation of a security.

5.172 FT_C_PROFIT_AND_LOSS Class Reference

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [DOUBLE ProductWeight](#)
- [FT_C_SETUP_STATUS Status](#)
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.171.1 Detailed Description

Defines the weight for the limit calculation of a security.

DB & Subscription/Transaction Details:

- Id: FT_C_PRODUCT_LIMIT_ID = 30107
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN	1	M		M
FTSecID	STRING	FT_C_SEC_LEN	2	M		M
ProductWeight	DOUBLE	1				
Status	FT_C_SETUP_STATUS	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				

KEY Definition:

KEYUNIQUE FT_C_PRODUCT_LIMITKey = 1

SEG	MEMBER	TYPE
1	MemberID	KEYA
2	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.172 FT_C_PROFIT_AND_LOSS Class Reference

Subclass - profit and loss information.

Data Fields

- [DOUBLE DownSide](#) [FT_C_PL_ROW_NUMBER]
- [DOUBLE UpSide](#) [FT_C_PL_ROW_NUMBER]
- [DOUBLE ShortAdjust](#)

5.172.1 Detailed Description

Subclass - profit and loss information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
DownSide	DOUBLE	FT_C_PL_ROW_NUMBER			
UpSide	DOUBLE	FT_C_PL_ROW_NUMBER			
ShortAdjust	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.173 FT_C_QUERY_INFO_BD Class Reference

Defines the parameters of the query that enable the operator to request part of the book or the entire Book.

Data Fields

- [STRING FTSecID](#) [[FT_C_SEC_LEN](#)]
- [LONG FromRow](#)
- [LONG ToRow](#)
- [STRING OrderID](#) [[FT_C_ORDER_LEN](#)]
- [FT_C_FLAG Private](#)

5.173.1 Detailed Description

Defines the parameters of the query that enable the operator to request part of the book or the entire Book.

DB & Subscription/Transaction Details:

- Id: FT_C_QUERY_INFO_BD_ID = 30080
- Subscription enabled: **NO**
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
FromRow	LONG	1			
ToRow	LONG	1			
OrderID	STRING	FT_C_ORDER_LEN			
Private	FT_C_FLAG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.174 FT_C_QUOTE Class Reference

Quotes entered by the operators.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
Unique ID of the security.
- **STRING QuoteID** [FT_C_ORDER_LEN]
ID of the quote.
- **STRING OrigQuoteID** [FT_C_ORDER_LEN]
Original ID of the Quote, useful to track the history of all the modification to the quote.
- **STRING ClientQuoteID** [FT_C_CLIENT_ORDER_LEN]
ID of the quote chosen by the operator.
- **STRING MemberID** [FT_C_MEMBER_LEN]
ID of the Member.
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
OperatorID of the operator.
- **LDATE CreationDate**
Date of the creation.
- **MTIME CreationTime**
Time of the creation.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **ULONG BookPriority**
Not used
- **STRING Currency** [FT_C_CURRENCY_LEN]
Currency of the price.
- **FT_C_ORDER_STATUS Status**
Status of the quote.
- **FT_C_QUOTE_LEG Bid**
Bid leg of the quote.
- **FT_C_QUOTE_LEG Ask**
Ask leg of the quote.
- **FT_C_FLAG ParallelQuoting**
EBM parallel quoting.
- **DOUBLE MinFillSize**
Minimum quantity for a fill.
- **STRING UserText** [FT_C_USER_TEXT_LEN]
Free text.
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
ID of the operator on the destination market.
- **STRING ISINCode** [FT_C_ISIN_LEN]
ISIN Code of the security.
- **FT_C_QUOTE_AUTO AutomaticFlag**
- **STRING ExtInfo** [FT_C_QUOTE_INFO_LEN]
- **STRING LinkTag** [FT_C_LINK_TAG_LEN]
- **FT_C_LINK_FLAG LinkFlag**

- **FT_C_QUOTE_SUB_STATUS** SubStatus
- **STRING** BuyOrderID [FT_C_ORDER_LEN]
- **STRING** SellOrderID [FT_C_ORDER_LEN]
- **FT_C_CLIENT_INFO** Client
- **STRING** ParentOrderID [FT_C_ORDER_LEN]
- **STRING** BuyMrkOrderID [FT_C_MRKORDER_LEN]
ID of the order assigned by the market.
- **STRING** SellMrkOrderID [FT_C_MRKORDER_LEN]
ID of the order assigned by the market.
- **FT_C_PRIORITY** Priority
Priority of the quote.
- **FT_C_FLAG** Indicative
If set to YES, the quote is indicative.
- **STRING** MrkQuoteID [FT_C_MRKORDER_LEN]
ID of the quote.
- **STRING** ExchangeID [FT_C_EXCHANGE_LEN]
- **STRING** MarketID [FT_C_MARKET_LEN]
- **STRING** FTProductID [FT_C_SEC_LEN]
- **STRING** BrokerID [FT_C_BROKER_LEN]
- **FT_C_OP_TYPE** OpType
- **FT_C_QTY_TYPE** RelativeQty
Relative quantity.
- **FT_C_INVENTORY_TYPE** Inventory
If set to YES, the quote is Inventory.
- **ULONG** GroupID
- **FT_C_FLAG** BidAxedBonds
Axed Bonds flag.
- **FT_C_FLAG** AskAxedBonds
Axed Bonds flag.
- **FT_C_FLAG** ShowOnlyInDealerPageFg
If True, the quote is shown only in the single dealer page.
- **STRING** StrategyManager [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **FT_C_STRIKER_QUOTE_LEG** BidStriker
Striker quotation information for bid side.
- **FT_C_STRIKER_QUOTE_LEG** AskStriker
Striker quotation information for ask side.
- **FT_C_FLAG** AdjustedFg
If flagged 'Yes', the price includes fees.
- **FT_C_FLAG** TransparentFlag
Indicates if the member who sent the quote wants to be visible or not on the book/market pages.
- **FT_C_FLAG** CCPOnlyFlag
Indicates if the quote is only for CCP counterparties.
- **DOUBLE** Haircut
Haircut of the underlying price provided in the provider information. Used for Repo trading only.
- **DOUBLE** SpotPrice
Price of the underlying. Used for Repo trading only.
- **FT_C_CLEARING_MODE** ClearingMode
Indicates how the quote will be settled.
- **STRING** SettlSystemID [FT_C_SETTL_SYSTEM_LEN]
- **STRING** ClearingHouseID [FT_C_CLEARING_HOUSE_LEN]

- **ULONG SeqNo**
*Incremental for each quote change. **Not used***
- **STRING ClearingMemberID** [FT_C_MEMBER_LEN]
Member ID of the Clearing.
- **STRING StrategyWireValue** [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in fix ATDL messages.
- **STRING StrategyVersion** [FT_C_STRATEGY_VERSION_LEN]
ATDL Strategy definition version.
- **STRING StrategyParameter** [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (fix string format)
- **FT_C_STRATEGY_STATUS** StrategyStatus
Status of the ATDL Strategy.
- **FT_C_INTERNAL_ORDER_STATUS** InternalStatus
Quote status in the FastTrade platform (only 'Undef' and 'Deleted by panic' are used)
- **DOUBLE BidAxedQty**
Bid axed quantity.
- **DOUBLE AskAxedQty**
Ask axed quantity.
- **FT_C_FIRM_INFO** InvestmentDecisionFirm
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO** ExecutionDecisionFirm
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG TradingVenueSeqNo**
Trading Venue Sequence Number MIFIDII.
- **ULONG TransmittingFirmShortCode**
ESMA RTS22 Article 4(1)
- **FT_C_FLAG_UND** LiquidityProvision
Indicates if the order is in the context of ESMA RTS 8 Article 1.
- **FT_C_ACTION** IsManualEdit
*Reason for entering this quote **future use***
- **FT_C_QTY_PARAMETER** QtyParameter
(FTX)(Inventory Trading) Indicates if the quote is All Or None (only for showing to the customer as information)
- **LDATE FirstSettlDate**
(FTX)(Inventory Trading) Indicates the SettlDate of the quotation (only for showing to the customer as information)
- **LDATE MaturityDate**
(FTX)(Inventory Trading) Defines the Maturity Date.
- **FT_C_QUOTES_MAT_DATE_INTV** MatDateIntv
(FTX)(Inventory Trading) Defines the eligible Maturity Dates' Interval in case of Money Market Posted Offerings: only applicable if the FTSecID is a Program (Inventory Trading) and Maturity Date is not specified//ALTNAME(QuotesMatDateIntv)
- **STRING MassActionID** [FT_C_MASS_ACTION_LEN]
Reserved use
- **FT_C_SHORT_SELL_TYPE** ShortSellType
Indicates if the Sell quote is a ShortSell quote.
- **FT_C_SECURITY_INFO** SecInfo

(FTX) Defines the information needed to identify a SWAP. In this case, the FTSecID field in the transaction

- [FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode](#)

A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.

- [FT_C_RFE_INDICATOR RFEIndicator](#)

Indicates whether this quote can trigger a Request for Execution (RFE) or not as well as its execution modality during an RFE. If set to "Subject", an RFE is triggered when the quote is hit by a matching price. If set to "Firm", this quote cannot trigger an RFE and the matching price is automatically accepted. During an RFE, "Firm" is used to confirm the matching price and "Subject" is rejected (not a valid value during an RFE)

- [STRING InternalProperties \[FT_C_INTERNALPROP_LEN\]](#)

Internal use.

5.174.1 Detailed Description

Quotes entered by the operators.

This class lists all the quotes of the operators and allows the insertion of new quotes and the edit of existing active quotes. The quotes an operator can receive depend on the profile of the operator in the FastTrade system. The *administrator* receives all the quote of all the operator of the system. The *supervisor* receives all the quote of the operators that belong to its desk. The *trader* receives only its own quote. Transactions on this class can be sent only on securities of the markets that accept quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_QUOTE_ID = 30016
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS
FTSecID	STRING	FT_C_SEC_LEN
QuoteID	STRING	FT_C_ORDER_LEN
OrigQuoteID	STRING	FT_C_ORDER_LEN
ClientQuoteID	STRING	FT_C_CLIENT_ORDER_LEN
MemberID	STRING	FT_C_MEMBER_LEN
OperatorID	STRING	FT_C_OPERATOR_LEN
CreationDate	LDATE	1
CreationTime	MTIME	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
BookPriority	ULONG	1
Currency	STRING	FT_C_CURRENCY_LEN
Status	FT_C_ORDER_STATUS	1
Bid	FT_C_QUOTE_LEG	1
Ask	FT_C_QUOTE_LEG	1

5.174 FT_C_QUOTE Class Reference

ParallelQuoting	FT_C_FLAG	1
MinFillSize	DOUBLE	1
UserText	STRING	FT_C_USER_TEXT_LEN
MrkOperatorID	STRING	FT_C_OPERATOR_LEN
ISINCode	STRING	FT_C_ISIN_LEN
AutomaticFlag	FT_C_QUOTE_AUTO	1
ExtInfo	STRING	FT_C_QUOTE_INFO_LEN
LinkTag	STRING	FT_C_LINK_TAG_LEN
LinkFlag	FT_C_LINK_FLAG	1
SubStatus	FT_C_QUOTE_SUB_STATUS	1
BuyOrderID	STRING	FT_C_ORDER_LEN
SellOrderID	STRING	FT_C_ORDER_LEN
Client	FT_C_CLIENT_INFO	1
ParentOrderID	STRING	FT_C_ORDER_LEN
BuyMrkOrderID	STRING	FT_C_MRKORDER_LEN
SellMrkOrderID	STRING	FT_C_MRKORDER_LEN
Priority	FT_C_PRIORITY	1
Indicative	FT_C_FLAG	1
MrkQuoteID	STRING	FT_C_MRKORDER_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTPProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
OpType	FT_C_OP_TYPE	1
RelativeQty	FT_C_QTY_TYPE	1
Inventory	FT_C_INVENTORY_TYPE	1
GroupID	ULONG	1
BidAxedBonds	FT_C_FLAG	1
AskAxedBonds	FT_C_FLAG	1
ShowOnlyInDealerPageFg	FT_C_FLAG	1
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
BidStriker	FT_C_STRIKER_QUOTE_LEG	1
AskStriker	FT_C_STRIKER_QUOTE_LEG	1
AdjustedFg	FT_C_FLAG	1
TransparentFlag	FT_C_FLAG	1
CCPOnlyFlag	FT_C_FLAG	1

Haircut	DOUBLE	1
SpotPrice	DOUBLE	1
ClearingMode	FT_C_CLEARING_MODE	1
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN
SeqNo	ULONG	1
ClearingMemberID	STRING	FT_C_MEMBER_LEN
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	FT_C_STRATEGY_VERSION_LEN
StrategyParameter	STRING	FT_C_STRATEGY_PARAMETER_LEN
StrategyStatus	FT_C_STRATEGY_STATUS	1
InternalStatus	FT_C_INTERNAL_ORDER_STATUS	1
BidAxedQty	DOUBLE	1
AskAxedQty	DOUBLE	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
TransmittingFirmShortCode	ULONG	1
LiquidityProvision	FT_C_FLAG_UND	1
IsManualEdit	FT_C_ACTION	1
QtyParameter	FT_C_QTY_PARAMETER	1
FirstSettlDate	LDATE	1
MaturityDate	LDATE	1
MatDateIntv	FT_C_QUOTES_MAT_DATE_INTV	1
MassActionID	STRING	FT_C_MASS_ACTION_LEN
ShortSellType	FT_C_SHORT_SELL_TYPE	1
SecInfo	FT_C_SECURITY_INFO	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
RFEIndicator	FT_C_RFE_INDICATOR	1
InternalProperties	STRING	FT_C_INTERNALPROP_LEN

KEY Definition:

KEYUNIQUE FT_C_QUOTEIdKey = 1

SEG MEMBER TYPE

1 QuoteID KEYA

5.175 FT_C_QUOTE_HISTORY Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.175 FT_C_QUOTE_HISTORY Class Reference

History of all the modification of the Quote in the current trading day.

Data Fields

- [FT_C_QUOTE Quote](#)
Quote image.

5.175.1 Detailed Description

History of all the modification of the Quote in the current trading day.

DB & Subscription/Transaction Details:

- Id: FT_C_QUOTE_HISTORY_ID = 30099
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
Quote	FT_C_QUOTE	1					1

KEY Definition:

KEYUNIQUE FT_C_QUOTE_HISTORYIdKey = 1

SEG	MEMBER	TYPE
1	Quote.QuoteID	KEYA
2	Quote.UpdateDate	KEYA
3	Quote.UpdateTime	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.176 FT_C_QUOTE_LEG Class Reference

Subclass - Leg of a quote.

Data Fields

- [DOUBLE Price](#)
Price of the leg.
- [DOUBLE Volatility](#)
Quote volatility.

- [DOUBLE Yield](#)
Quote yield.
- [DOUBLE Qty](#)
Quantity of the leg.
- [DOUBLE VisibleQty](#)
Visible quantity of the leg.
- [DOUBLE MinVolQty](#)
Minimum total quantity of the leg.
- [DOUBLE ExecutedQty](#)
Executed quantity of the leg.
- [DOUBLE RemainingQty](#)
Remaining quantity of the leg.
- [DOUBLE ParallelQty](#)
Quantity of the leg for parallel quotation.

5.176.1 Detailed Description

Subclass - Leg of a quote.

This sub-class contains the information about a single leg of a quote.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Price	DOUBLE	1		M	M	
Volatility	DOUBLE	1				
Yield	DOUBLE	1				
Qty	DOUBLE	1		M	M	
VisibleQty	DOUBLE	1				
MinVolQty	DOUBLE	1				
ExecutedQty	DOUBLE	1				
RemainingQty	DOUBLE	1				
ParallelQty	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.177 FT_C_QUOTE_LIST Class Reference

Subclass - provides the ID of the quote that belongs to a linked group.

Data Fields

- [STRING QuoteID](#) [FT_C_ORDER_LEN]
ID of the quote.

5.178 FT_C_QUOTE_PRICE_EDIT Class Reference

5.177.1 Detailed Description

Subclass - provides the ID of the quote that belongs to a linked group.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
QuoteID	STRING	FT_C_ORDER_LEN	M		M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.178 FT_C_QUOTE_PRICE_EDIT Class Reference

Quote edit.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
The ID of the security.
- [STRING QuoteID \[FT_C_ORDER_LEN\]](#)
Quote identifier.
- [DOUBLE BidPrice](#)
Bid price of the Quote, mandatory if the security is negotiated by price.
- [DOUBLE AskPrice](#)
Ask price of the Quote, mandatory if the security is negotiated by price.
- [FT_C_ORDER_STATUS Status](#)
Status of the Quote.
- [DOUBLE BidYield](#)
Bid yield of the Quote, mandatory if the security is negotiated by yield.
- [DOUBLE AskYield](#)
Ask yield of the Quote, mandatory if the security is negotiated by yield.
- [DOUBLE BidQty](#)
Bid quantity of the Quote. Ignored in the transaction, filled in the transaction response only.
- [DOUBLE AskQty](#)
Ask quantity of the Quote. Ignored in the transaction, filled in the transaction response only.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.178.1 Detailed Description

Quote edit.

DB & Subscription/Transaction Details:

- Id: FT_C_QUOTE_PRICE_EDIT_ID = 30192
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	_FMT
FTSecID	STRING	FT_C_SEC_LEN		M		
QuoteID	STRING	FT_C_ORDER_LEN	1	M		
BidPrice	DOUBLE	1		M		
AskPrice	DOUBLE	1		M		
Status	FT_C_ORDER_STATUS	1		M		
BidYield	DOUBLE	1		M		
AskYield	DOUBLE	1		M		
BidQty	DOUBLE	1				
AskQty	DOUBLE	1				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
UpdateTimeMicroSec	ULONG	1				

KEY Definition:

KEYUNIQUE FT_C_QUOTE_PRICE_EDITIdKey = 1

SEG MEMBER TYPE

1 QuoteID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.179 FT_C_QUOTE_QUERY_PARAM Class Reference

Used in the query to specify queries' parameters.

Data Fields

- [STRING RFQID](#) [FT_C_ORDER_LEN]
- [FT_C_COMP_REPORT_TYPE](#) CompReportType

Composite or Competitive Dealer or Both.

5.179.1 Detailed Description

Used in the query to specify queries' parameters.

DB & Subscription/Transaction Details:

- Id: FT_C_QUOTE_QUERY_PARAM_ID = 30303
- Subscription enabled: YES

5.180 FT_C_QUOTES_MAT_DATE_INTV Class Reference

- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
RFQID	STRING	FT_C_ORDER_LEN			
CompReportType	FT_C_COMP_REPORT_TYPE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.180 FT_C_QUOTES_MAT_DATE_INTV Class Reference

Defines a set of eligible Maturity Dates.

Data Fields

- [LDATE StartDateIntv](#)
Interval of dates' left bound.
- [LDATE StopDateIntv](#)
Interval of dates' right bound.
- [FT_C_FLAG SingleDatesAsExcpetion](#)
Specifies if the exception dates are expressed as single dates or as an interval.
- [LDATE ExceptionDates](#) [[FT_C_QUOTES_EXCEPTION_DATES_LEN](#)]
List of Dates to be excluded from eligible Maturity Dates.
- [LDATE StartExcpDateIntv](#)
Interval of the exception dates' left bound.
- [LDATE StopExcpDateIntv](#)
Interval of the exception dates' right bound.

5.180.1 Detailed Description

Defines a set of eligible Maturity Dates.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
StartDateIntv	LDATE	1			
StopDateIntv	LDATE	1			
SingleDatesAsExcpetion	FT_C_FLAG	1			
ExceptionDates	LDATE	FT_C_QUOTES_EXCEPTION_DATES_LEN			
StartExcpDateIntv	LDATE	1			
StopExcpDateIntv	LDATE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.181 FT_C_REQ_CLIENT_INFO Class Reference

Subclass - Client information.

Data Fields

- [STRING IdentifType](#) [FT_C_IDENTTYPE_LEN]
- [STRING Identifier](#) [FT_C_IDENTIFIER_LEN]
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
- [FT_C_ORIGIN](#) Origin

5.181.1 Detailed Description

Subclass - Client information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
IdentifType	STRING	FT_C_IDENTTYPE_LEN			
Identifier	STRING	FT_C_IDENTIFIER_LEN			
ClientAccount	STRING	FT_C_ACCOUNT_LEN			
Origin	FT_C_ORIGIN	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.182 FT_C_REQ_SEC_INFO Class Reference

Subclass -.

Data Fields

- [STRING IdentifType](#) [FT_C_IDENTTYPE_LEN]
- [STRING Identifier](#) [FT_C_IDENTIFIER_LEN]
- [STRING UndIdentifType](#) [FT_C_IDENTTYPE_LEN]
- [STRING UndIdentifier](#) [FT_C_IDENTIFIER_LEN]
- [ULONG MaturityDate](#)
- [FT_C_OPTION_TYPE](#) OptionType
- [DOUBLE StrikePrice](#)
Exercise price for a derivative security.
- [FT_C_SECURITY_TYPE](#) SecurityType
- [STRING MrkIdentifType](#) [FT_C_IDENTTYPE_LEN]
- [STRING MrkIdentifier](#) [FT_C_IDENTIFIER_LEN]
- [STRING Currency](#) [FT_C_CURRENCY_LEN]

5.183 FT_C_REQ_SETTL_INFO Class Reference

5.182.1 Detailed Description

Subclass -.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
IdentifType	STRING	FT_C_IDENTTYPE_LEN			
Identifier	STRING	FT_C_IDENTIFIER_LEN			
UndIdentifType	STRING	FT_C_IDENTTYPE_LEN			
UndIdentifier	STRING	FT_C_IDENTIFIER_LEN			
MaturityDate	ULONG	1			
OptionType	FT_C_OPTION_TYPE	1			
StrikePrice	DOUBLE	1			
SecurityType	FT_C_SECURITY_TYPE	1			
MrkIdentifType	STRING	FT_C_IDENTTYPE_LEN			
MrkIdentifier	STRING	FT_C_IDENTIFIER_LEN			
Currency	STRING	FT_C_CURRENCY_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.183 FT_C_REQ_SETTL_INFO Class Reference

Subclass - Settlement information.

Data Fields

- [LDATE](#) *SettlDate*
Settlement date.
- [SHORT](#) *OffsetSettlDays*
Offset settlement days.

5.183.1 Detailed Description

Subclass - Settlement information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
SettlDate	LDATE	1			
OffsetSettlDays	SHORT	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.184 FT_C_REQUEST_FOR_QUOTE Class Reference

Allows the operator to edit an [FT_C_RFQ_REQ](#).

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique ID of the security.
- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ.
- [STRING ClientRfqID \[FT_C_CLIENT_ORDER_LEN\]](#)
ID of the RFQ chosen by the operator.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
- [FT_C_RFQ_MEMBER_INFO Destination](#)
Destination information if only one.
- [LDATE CreationDate](#)
Creation date of the RFQ.
- [MTIME CreationTime](#)
Creation time of the RFQ.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_RFQ_VERB Verb](#)
Verb of the RFQ.
- [FT_C_REQUEST_FOR_QUOTE_STATUS Status](#)
Status of the RFQ.
- [DOUBLE Qty](#)
Quantity of the RFQ.
- [DOUBLE Price](#)
Price of the RFQ.
- [SHORT OffsetSettlDays](#)
- [LDATE SettlDate](#)
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
Free text.
- [FT_C_FLAG Autoacceptance](#)
Indicates if the RFQ can be automatically accepted or not.
- [FT_C_FLAG Competitive](#)
Indicates if the RFQ is competitive (sent to more than one destination)
- [LDATE ValidityDate](#)
Date of the end of the RFQ validity.
- [MTIME ValidityTime](#)
Time of the end of the RFQ validity.
- [FT_C_RFQ_TYPE RfqType](#)

- Type of the RFQ this auction refers to.*

 - **USHORT NumberOfCompetitors**

Numbers of destinations that participate in the auction.
- **MTIME LiveQuoteTime**

Time during which the RFQ is live.
- **MTIME EndAuctionTime**

Indicates the time when the RFQ ends.
- **FT_C_FLAG IsSplit**
- **STRING Fund** [FT_C_FUND_LEN]
- **ULONG InquiryTimer**
- **DOUBLE Yield**
- Yield of the RFQ.*

 - **DOUBLE MinQty**

Minimum quantity of the RFQ.
- **STRING DestinationProfile** [FT_C_MEMBER_LEN]
- Profile of the destination.*

 - **STRING PropMsgID** [FT_C_ORDER_LEN]

ID of the quote of interest.
- **FT_C_FORCE_TYPE ForceRepo**
- **FT_C_FLAG BilateralOnlyFlag**
- **STRING IssuerUserText** [FT_C_FREE_TEXT_LEN]
- Free text for issuer.*

 - **STRING DestinationUserText** [FT_C_FREE_TEXT_LEN]

Free text for destination.
- **FT_C_FLAG ManualFlag**
- **FT_C_RFQ_DESTINATION_TYPE DestinationType**
- Type of destination.*

 - **USHORT DestinationNumber**

Destination number.
- **FT_C_RFQ_DESTINATION DestinationList** [FT_C_RFQ_DESTINATIONEXT_LEN]
- List of destinations.*

 - **FT_C_CLIENT_INFO Client**
- **STRING MrkRfqID** [FT_C_MRKORDER_LEN]
- ID of the RFQ generated by the market.*

 - **STRING ExchangeID** [FT_C_EXCHANGE_LEN]

ID of the market place.
- **STRING MarketID** [FT_C_MARKET_LEN]
- ID of the market.*

 - **STRING FTProductID** [FT_C_SEC_LEN]

Product code.
- **STRING BrokerID** [FT_C_BROKER_LEN]
- ID of the broker.*

 - **FT_C_RFCQ_PROVIDER_STATUS ProviderStatus** [FT_C_RFQ_DESTINATIONEXT_LEN]

RFQ Provider status.
- **FT_C_RFQ_TRADING_MODEL TradingModel**
- Trading model to follow for the RFQ.*

 - **FT_C_IN_OUT_FLAG InOutFlag**

Indicates whether it is an incoming order (IN) or an outgoing order (OUT)
- **FT_C_MATCHING_TYPE MatchingType**
- Matching type.*

- **ULONG AccountID**
Account information for pre allocation.
- **STRING SettlementInfo** [FT_C_SETTLEMENT_INFO_LEN]
- **ULONG RfcqDuration**
Duration of the RFCQ (expressed in seconds)
- **USHORT AutomaticMatchingThreshold**
Automatic matching threshold in seconds.
- **MTIME AutomaticMatchingValidityTime**
Time during which the RFQ is in automatic matching.
- **FT_C_RFQ_MODE_TYPE RfqModeType**
Depending on the trading model, rule to apply to the RFQ.
- **STRING RfqReqID** [FT_C_ORDER_LEN]
When answering to an RFCQ, contains the ID of the RFQ this auction refers to.
- **FT_C_MARKET_AFFILIATION MarketAffiliation**
Market where the RFQ is valid.
- **STRING StatusDetail** [FT_C_USER_TEXT_LEN]
Additional status description.
- **FT_C_FLAG PriceExpiredFlag**
Only for Bloomberg AEP.
- **FT_C_FLAG PriceOrderFlag**
If set to 'Yes' and RfcqOrigin set to 'FromDealer' then ClickToTrade; if set to 'Yes' and RfcqOrigin not set to 'FromDealer' then price order.
- **FT_C_ALLOCATION_TYPE AllocationType**
Type of allocation.
- **ULONG AllocationId**
Unique ID of the pre-allocation or of the allocation during the trade splitting phase.
- **FT_C_FLAG UseIoIFg**
Specifies whether the Indication of Interest has to be used as limit price.
- **FT_C_FLAG AutomatchingFg**
If flagged 'Yes', the order has been generated by the central system.
- **FT_C_RFCQ_ORIGIN RfcqOrigin**
RFCQ Origin(From Scratch, >From Single Dealer Page, From Inventory)
- **FT_C_RFCQ_QUANTITY_CALCULATION QuantityCalculation**
Type of quantity calculation carried out by the Buy Side member.
- **STRING CloseWithMemberID** [FT_C_MEMBER_LEN]
- **STRING TradingListID** [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- **STRING LegID** [FT_C_SHORTID_LEN]
Unique ID of the trading leg.
- **DOUBLE PercAccRatio**
Ratio between the number of RFCQs accepted and the number of RFCQs received, expressed as a percentage.
- **FT_C_PERC_QUALITY PercQualityRatio**
Dealer quality presented to Buy Sides.
- **USHORT DueInTime**
Number of seconds the RFCQ will be deferred (for Multileg RFCQ)
- **MTIME DueInTimeout**
Time at which the RFCQ will start.
- **FT_C_RFCQ_MLEG_TYPE RfcqType**
- **FT_C_REVEAL_FLAG Reveal**
It indicates to the GUI how it should display an incoming RFQ.

- [FT_C_FLAG AdjustedFg](#)
If flagged 'Yes', the price includes fees.
- [DOUBLE RfqSpread](#)
- [FT_C_RFQ_INITIAL_INFO InitialInfo](#)
Initial data of the RFQ.
- [FT_C_RFQ_TRADE_TYPE TradeType](#)
- [FT_C_SHORT_SELL_TYPE ShortSellType](#)
Indicates if the Sell Request for Quote is a ShortSell one.
- [STRING ShortSellExternalAccount \[FT_C_ACCOUNT_LEN\]](#)
If the Sell order is a ShortSell order, this field contains the account for external check.
- [DOUBLE RFQOldP](#)
Not used
- [DOUBLE ExecutedQty](#)
Executed quantity of the RFQ.
- [DOUBLE RFQEq](#)
Not used
- [FT_C_FLAG RFQFg](#)
Not used
- [FT_C_RFQ_INITIAL_INFO_EXT InitialInfoExt](#)
Initial data of the RFQ.
- [FT_C_RFCQ_DURATION_TYPE RfcqDurationType](#)
Defines the type of the duration set in the RfcqDuration field.
- [STRING ParentOrderID \[FT_C_ORDER_LEN\]](#)
OrderID of the care order this RFQ is linked to.
- [FT_C_RFQ_PRICE OtherQuote](#)
Unused.
- [FT_C_RFQ_VERB QuoteVerb](#)
Unused.
- [STRING StrategyManager \[FT_C_STRATEGY_MANAGER_LEN\]](#)
Name of the strategy manager.
- [STRING StrategyWireValue \[FT_C_STRATEGY_WIRE_VALUE_LEN\]](#)
Strategy identifier used in fix ATDL messages.
- [STRING StrategyVersion \[FT_C_STRATEGY_VERSION_LEN\]](#)
ATDL Strategy definition version.
- [STRING StrategyParameter \[FT_C_STRATEGY_PARAMETER_LEN\]](#)
ATDL Strategy parameters (fix string format)
- [FT_C_STRATEGY_STATUS StrategyStatus](#)
Status of the ATDL Strategy.
- [FT_C_QUOTE_AUTO AutomaticFlag](#)
- [FT_C_FIRM_INFO InvestmentDecisionFirm](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExecutionDecisionFirm](#)
Firm (person/algorithm) who executed the investment MIFIDII.
- [ULONG CreationTimeMicroSec](#)
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG UpdateTimeMicroSec](#)
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [ULONG TradingVenueSeqNo](#)

- Trading Venue Sequence Number MIFIDII.*
- [ULONG OrigClientShortCode](#)

Short code of the original client.
 - [FT_C_FLAG_UND RiskReduction](#)

Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)
 - [ULONG TransmittingFirmShortCode](#)

ESMA RTS22 Article 4(1)
 - [STRING ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)
 - [FT_C_XVA XVAs](#)

Valuation adjustments for derivatives instruments.
 - [FT_C_RFQ_MLEG_TH TheorValues](#)

Theoretical values.
 - [USHORT MaxNumberOfRecipients](#)
 - [FT_C_FLAG AutoRefill](#)

Valid only if RfqType is FT_C_RFQ_TYPE_LimitOrder.
 - [USHORT MinimumValidityTime](#)

The user can specify a minimum validity of the limit order, expressed in seconds (the default is 120)
 - [LDATE MaturityDate](#)

Defines the MaturityDate for the securities in each leg (for Inventory Trading/Money Market)
 - [STRING StageOrderID \[FT_C_ORDER_LEN\]](#)

Contains information about the Order (received from an OMS) starting from the creation of the RFQ (can be outright, switch, butterfly)
 - [STRING StageClOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)

Contains information about the Order (received from an OMS) starting from the creation of the RFQ (can be outright, switch, butterfly)
 - [STRING OrigReferenceID \[FT_C_ORDER_LEN\]](#)

Contains the information about the IOI/AXE Quotation or LinkBulkID (BULK ORDER for Staging orders) that has originated the RFQ, see ENUM FT_C_RFCQ_ORIGIN.
 - [FT_C_FLAG QuotationIsFirm](#)

(FROM RFQ_QUOTE) Indicates if the Price/Yield has been sent to the customer or is internally stored, waiting for OTW Time expiration before being sent
 - [USHORT AutomaticMatchingRefresh](#)

(FROM RFQ_QUOTE) Max number of quoted price updates before the price eventually goes subject
 - [FT_C_APPROVAL_INFO Approval](#)

(FROM RFQ_QUOTE) Defines if there is still a Price, set by an AutoTrader, that has to be approved by one of the operators. Operators who have to approve such price are selected following the trading book rules (see FT_C_TRADING_BOOK)
 - [FT_C_FLAG Countering](#)

(FROM RFQ_ORDER)
 - [STRING MassActionID \[FT_C_MASS_ACTION_LEN\]](#)

Reserved use.
 - [FT_C_RFQ_VERB AcceptedVerb](#)

Accepted side in case of double quotation and filled quote.
 - [FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode](#)

A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
 - [STRING InternalProperties \[FT_C_INTERNALPROP_LEN\]](#)

Internal use.

5.184 FT_C_REQUEST_FOR_QUOTE Class Reference

5.184.1 Detailed Description

Allows the operator to edit an [FT_C_RFQ_REQ](#).

This class lists all the requests for quote.

DB & Subscription/Transaction Details:

- Id: FT_C_REQUEST_FOR_QUOTE_ID = 30061
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
FTSecID					STRING	FT_C_SEC_LEN
RfqID					STRING	FT_C_ORDER_LEN
ClientRfqID	1				STRING	
FT_C_CLIENT_ORDER_LEN						
Issuer					FT_C_RFQ_MEMBER_INFO	1
Destination					FT_C_RFQ_MEMBER_INFO	1
CreationDate					LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
Verb					FT_C_RFQ_VERB	1
Status					FT_C_REQUEST_FOR_QUOTE_STATUS	1
Qty					DOUBLE	1
Price					DOUBLE	1
OffsetSettlDays					SHORT	1
SettlDate					LDATE	1
Currency					STRING	FT_C_CURRENCY_LEN
UserText					STRING	FT_C_USER_TEXT_LEN
Autoacceptance					FT_C_FLAG	1
Competitive					FT_C_FLAG	1
ValidityDate					LDATE	1
ValidityTime					MTIME	1
RfqType					FT_C_RFQ_TYPE	1
NumberOfCompetitors					USHORT	1
LiveQuoteTime					MTIME	1
EndAuctionTime					MTIME	1
IsSplit					FT_C_FLAG	1
Fund					STRING	FT_C_FUND_LEN

InquiryTimer	ULONG	1
Yield	DOUBLE	1
MinQty	DOUBLE	1
DestinationProfile	STRING	FT_C_MEMBER_LEN
PropMsgID	STRING	FT_C_ORDER_LEN
ForceRepo	FT_C_FORCE_TYPE	1
BilateralOnlyFlag	FT_C_FLAG	1
IssuerUserText	STRING	FT_C_FREE_TEXT_LEN
DestinationUserText	STRING	FT_C_FREE_TEXT_LEN
ManualFlag	FT_C_FLAG	1
DestinationType	FT_C_RFQ_DESTINATION_TYPE	1
DestinationNumber	USHORT	1
DestinationList	FT_C_RFQ_DESTINATION	
FT_C_RFQ_DESTINATIONNEXT	LEN	
Client	FT_C_CLIENT_INFO	1
MrkRfqID	STRING	FT_C_MRKORDER_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ProviderStatus	FT_C_RFCQ_PROVIDER_STATUS	
FT_C_RFQ_DESTINATIONNEXT	LEN	
TradingModel	FT_C_RFQ_TRADING_MODEL	1
InOutFlag	FT_C_IN_OUT_FLAG	1
MatchingType	FT_C_MATCHING_TYPE	1
AccountID	ULONG	1
SettlementInfo	STRING	
FT_C_SETTLEMENT_INFO_LEN		
RfcqDuration	ULONG	1
AutomaticMatchingThreshold	USHORT	1
AutomaticMatchingValidityTime	MTIME	1
RfqModeType	FT_C_RFQ_MODE_TYPE	1
RfqReqID	STRING	FT_C_ORDER_LEN
MarketAffiliation	FT_C_MARKET_AFFILIATION	1
StatusDetail	STRING	FT_C_USER_TEXT_LEN
PriceExpiredFlag	FT_C_FLAG	1
PriceOrderFlag	FT_C_FLAG	1
AllocationType	FT_C_ALLOCATION_TYPE	1
AllocationId	ULONG	1

5.184 FT_C_REQUEST_FOR_QUOTE Class Reference

UseIoIFg	FT_C_FLAG	1
AutomatchingFg	FT_C_FLAG	1
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
CloseWithMemberID	STRING	FT_C_MEMBER_LEN
TradingListID	STRING	FT_C_SHORTID_LEN
LegID	STRING	FT_C_SHORTID_LEN
PercAccRatio	DOUBLE	1
PercQualityRatio	FT_C_PERC_QUALITY	1
DueInTime	USHORT	1
DueInTimeout	MTIME	1
RfcqType	FT_C_RFCQ_MLEG_TYPE	1
Reveal	FT_C_REVEAL_FLAG	1
AdjustedFg	FT_C_FLAG	1
RfqSpread	DOUBLE	1
InitialInfo	FT_C_RFQ_INITIAL_INFO	1
TradeType	FT_C_RFQ_TRADE_TYPE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
RFQOldP	DOUBLE	1
ExecutedQty	DOUBLE	1
RFQEq	DOUBLE	1
RFQFg	FT_C_FLAG	1
InitialInfoExt	FT_C_RFQ_INITIAL_INFO_EXT	1
RfcqDurationType	FT_C_RFCQ_DURATION_TYPE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
OtherQuote	FT_C_RFQ_PRICE	1
QuoteVerb	FT_C_RFQ_VERB	1
StrategyManager	STRING	
FT_C_STRATEGY_MANAGER_LEN		
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	
FT_C_STRATEGY_VERSION_LEN		
StrategyParameter	STRING	
FT_C_STRATEGY_PARAMETER_LEN		
StrategyStatus	FT_C_STRATEGY_STATUS	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1

CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
ClearingHouseID	STRING	
FT_C_CLEARING_HOUSE_LEN		
XVAs	FT_C_XVA	1
TheorValues	FT_C_RFQ_MLEG_TH	1
MaxNumberOfRecipients	USHORT	1
AutoRefill	FT_C_FLAG	1
MinimumValidityTime	USHORT	1
MaturityDate	LDATE	1
StageOrderID	STRING	FT_C_ORDER_LEN
StageClOrderID	STRING	
FT_C_CLIENT_ORDER_LEN		
OrigReferenceID	STRING	FT_C_ORDER_LEN
QuotationIsFirm	FT_C_FLAG	1
AutomaticMatchingRefresh	USHORT	1
Approval	FT_C_APPROVAL_INFO	1
Countering	FT_C_FLAG	1
MassActionID	STRING	
FT_C_MASS_ACTION_LEN		
AcceptedVerb	FT_C_RFQ_VERB	1
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
InternalProperties	STRING	
FT_C_INTERNALPROP_LEN		

KEY Definition:

KEYUNIQUE FT_C_REQUEST_FOR_QUOTEIdKey = 1

SEG MEMBER TYPE

1 RfqID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.185 FT_C_REQUEST_FOR_QUOTE_MLEG Class Reference

Outright (one instrument), switch (two instruments) and butterfly (three instruments) requests for quote are sent and received through this class.

Data Fields

- [FT_C_RFQ_MLEG_INFO Leg](#) [[FT_C_TRADINGLEG_LEN](#)]
Information about the leg (the maximum number of legs is 3)
- [STRING RfqID](#) [[FT_C_ORDER_LEN](#)]
ID of the RFCQ.
- [FT_C_RFCQ_MLEG_TYPE RfcqType](#)
Type of auction.
- [FT_C_RFQ_TYPE RfqType](#)
Type of the RFCQ this auction refers to.
- [FT_C_RFQ_TRADING_MODEL TradingModel](#)
Trading model to follow for the auction.
- [FT_C_IN_OUT_FLAG InOutFlag](#)
Indicates whether it is an incoming order (IN) or an outgoing order (OUT)
- [FT_C_RFQ_MODE_TYPE RfqModeType](#)
Depending on the trading model, rules to apply to the auction.
- [FT_C_MATCHING_TYPE MatchingType](#)
Auction matching type.
- [STRING ClientRfqID](#) [[FT_C_CLIENT_ORDER_LEN](#)]
Contains the RFQ ID of external RFQ (in sales-to-trader workflow)
- [STRING SubRfqID](#) [[FT_C_ORDER_LEN](#)]
Contains the RFQ ID of internal RFQ (in sales-to-trader workflow)
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
Information about the initiator.
- [FT_C_RFQ_MEMBER_INFO_EXT IssuerExt](#)
Additional information about the initiator.
- [FT_C_RFQ_MEMBER_INFO Destination](#)
Information about the only recipient (if the RFQ is non-competitive)
- [STRING DestinationProfile](#) [[FT_C_MEMBER_LEN](#)]
Recipient's profile.
- [STRING DestinationUserText](#) [[FT_C_FREE_TEXT_LEN](#)]
Free text (sent to the recipient)
- [FT_C_RFQ_DESTINATION_TYPE DestinationType](#)
Recipient's type.
- [USHORT DestinationNumber](#)
Number of recipients (if the RFQ is competitive)
- [FT_C_RFQ_DESTINATION DestinationList](#) [[FT_C_RFQ_DESTINATIONEXT_LEN](#)]
List of recipients (if the RFQ is competitive)
- [LDATE CreationDate](#)
Creation date of the auction.
- [MTIME CreationTime](#)
Creation time of the auction.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_REQUEST_FOR_QUOTE_STATUS Status](#)
Status of the auction.
- [FT_C_FLAG Autoacceptance](#)
Indicates if the auction can be automatically accepted.

- [FT_C_FLAG Competitive](#)
Indicates if the auction is competitive (sent to more than one recipient)
- [LDATE ValidityDate](#)
First date of validity of the auction.
- [MTIME ValidityTime](#)
Validity time of the auction.
- [MTIME AutomaticMatchingValidityTime](#)
Time during which the auction can be automatically matched.
- [MTIME LiveQuoteTime](#)
Time during which the auction is live.
- [MTIME EndAuctionTime](#)
Indicates the time when the auction ends.
- [ULONG InquiryTimer](#)
- [ULONG RfcqDuration](#)
Duration of the RFCQ (expressed in seconds) when RfcqDurationType is Custom.
- [USHORT AutomaticMatchingThreshold](#)
Automatic matching threshold in seconds.
- [USHORT NumberOfCompetitors](#)
Numbers of recipients that participate to the auction.
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
Free text.
- [STRING IssuerUserText \[FT_C_FREE_TEXT_LEN\]](#)
Free text for the initiator.
- [FT_C_FORCE_TYPE ForceRepo](#)
- [FT_C_FLAG BilateralOnlyFlag](#)
- [FT_C_FLAG ManualFlag](#)
- [FT_C_CLIENT_INFO Client](#)
- [FT_C_RFCQ_PROVIDER_STATUS ProviderStatus \[FT_C_RFQ_DESTINATIONEXT_LEN\]](#)
Status of the Provider.
- [STRING RfqReqID \[FT_C_ORDER_LEN\]](#)
When answering to an RFCQ, it contains the ID of the RFCQ this auction refers to.
- [STRING MrkRfqID \[FT_C_MRKORDER_LEN\]](#)
ID of the RFCQ generated by the market.
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
ID of the broker.
- [FT_C_RFQ_MLEG_INFO_EXT LegExt \[FT_C_TRADINGLEG_LEN\]](#)
- [ULONG filler1](#)
- [USHORT MaxNumberOfRecipients](#)
Defines the max number of Recipients of an RFQ. For OUTRIGHT RFQs(Request BID/OFFER) originated by an IOI, this field is specified by the users.
- [FT_C_FLAG UseIoIFg](#)
Specifies whether the Indication of Interest has to be used as limit price.
- [FT_C_FLAG AutomatchingFg](#)
If True, the order has been generated by the central system.
- [FT_C_RFCQ_ORIGIN RfcqOrigin](#)
RFQ Origin(From Scratch, From Single Dealer Page, From Inventory)
- [FT_C_RFCQ_QUANTITY_CALCULATION QuantityCalculation](#)
Type of quantity calculation carried out by the Buy Side member.
- [USHORT DueInTime](#)
Number of seconds the RFCQ will be deferred (for Multileg RFCQ)

- **MTIME DueInTimeout**
Time at which the RFCQ will start.
- **STRING CloseWithMemberID** [FT_C_MEMBER_LEN]
- **DOUBLE PercAccRatio**
Ratio between the number of RFCQs accepted and the number of RFCQs received, expressed as a percentage.
- **FT_C_PERC_QUALITY PercQualityRatio**
Dealer quality presented to Buy Sides.
- **FT_C_REVEAL_FLAG Reveal**
- **STRING TradingListID** [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- **STRING LegID** [FT_C_SHORTID_LEN]
Unique ID of the trading leg.
- **FT_C_FLAG AdjustedFg** [FT_C_TRADINGLEG_LEN]
If flagged 'Yes', the price includes fees.
- **FT_C_FLAG CCPOnlyFlag**
Indicates if the order is only for CCP counterparties.
- **DOUBLE Haircut**
- **DOUBLE SpotPrice** [FT_C_TRADINGLEG_LEN]
Used for Repo trading only.
- **FT_C_CLEARING_MODE ClearingMode**
Clearing mode.
- **STRING StatusDetail** [FT_C_USER_TEXT_LEN]
Additional status description.
- **FT_C_FLAG PriceExpiredFlag**
Only for Bloomberg AEP.
- **FT_C_FLAG PriceOrderFlag**
If set to 'Yes' and RfcqOrigin set to 'FromDealer' then ClickToTrade; if set to 'Yes' and RfcqOrigin not set to 'FromDealer' then price order.
- **DOUBLE RfqSpread**
For switch and butterfly requests, it indicates the yield spread the issuer wants.
- **STRING SettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **STRING ClearingHouseID** [FT_C_CLEARING_HOUSE_LEN]
- **FT_C_RFQ_INITIAL_INFO InitialInfo** [FT_C_TRADINGLEG_LEN]
Initial data of the RFQ.
- **ULONG SeqNo**
*Incremental for each RFQ change. **Not used***
- **STRING CounterpartSettlSystemID** [FT_C_SETTL_SYSTEM_LEN]
- **STRING ClearingMemberID** [FT_C_MEMBER_LEN]
Member ID of the Clearing, (FTX) (IRS) Will contain an FCM. The FCM will be configured as FT_C_MEMBER_TYPE_FuturesBridge in the FT_C_MEMBER Class Table.
- **FT_C_PERIOD_SEQUENCE PaymentSequence**
Payment frequency specification.
- **FT_C_DAY_COUNT_FRACTION DayCountFraction**
Day Count Fraction specification.
- **DOUBLE UpFront**
Upfront of the request for quote.
- **FT_C_RFCQ_DURATION_TYPE RfcqDurationType**
Defines the type of the duration set in the RfcqDuration field.
- **FT_C_RFCQ_PRICE_TYPE RfcqPriceType**
Indicates the validity of the Price or the validity of the RfqSpread.
- **FT_C_RFQ_TRADE_TYPE TradeType**

- **FT_C_SHORT_SELL_TYPE** ShortSellType
Indicates if the Sell order is a ShortSell order.
- **STRING** ShortSellExternalAccount [FT_C_ACCOUNT_LEN]
If the Sell order is a ShortSell order, this field contains the account for external check.
- **DOUBLE** RFQOldP
This field has been reused to highlight whether the MLEG message can be managed or not by the Autotrader Operator to whom the message was sent. If set to 1 cannot be managed.
- **FT_C_FLAG** IsSplit
- **STRING** Fund [FT_C_FUND_LEN]
- **FT_C_RFQ_MLEG_EXEC_INFO** LegExecQty [FT_C_TRADINGLEG_LEN]
Information about quantity executed during the RFQ.
- **DOUBLE** RFQEq [FT_C_TRADINGLEG_LEN]
If set to Yes, it means that in the corresponding leg there is a hidden quantity (valid only for RFQs with type set to limit order)
- **FT_C_FLAG** RFQFg
If set to Yes, the customer requests to trade at the posted offering yield. Applicable only for MONEY MARKET products.
- **FT_C_RFQ_INITIAL_INFO_EXT** InitialInfoExt [FT_C_TRADINGLEG_LEN]
Initial data of the RFQ.
- **DOUBLE** RfqInitialSpread
Initial data of the RFQ.
- **STRING** ParentOrderID [FT_C_ORDER_LEN]
OrderID of the care order this RFQ is linked to.
- **STRING** StrategyManager [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **STRING** StrategyWireValue [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in fix ATDL messages.
- **STRING** StrategyVersion [FT_C_STRATEGY_VERSION_LEN]
ATDL Strategy definition version.
- **STRING** StrategyParameter [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (fix string format)
- **FT_C_STRATEGY_STATUS** StrategyStatus
Status of the ATDL Strategy.
- **FT_C_QUOTE_AUTO** AutomaticFlag
Indicates if the quote is managed by an algorithm.
- **FT_C_FIRM_INFO** InvestmentDecisionFirm
Firm (person/algorithm) who decided the investment MIFIDII.
- **FT_C_FIRM_INFO** ExecutionDecisionFirm
Firm (person/algorithm) who executed the investment MIFIDII.
- **ULONG** CreationTimeMicroSec
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG** UpdateTimeMicroSec
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **ULONG** TradingVenueSeqNo
Trading Venue Sequence Number MIFIDII.
- **ULONG** OrigClientShortCode
Short code of the original client.
- **FT_C_FLAG_UND** RiskReduction
Indicates if the order is in the context of ESMA RTS22 Article 4(2)(i)
- **ULONG** TransmittingFirmShortCode

ESMA RTS22 Article 4(1)

- [FT_C_XVA XVAs](#) [[FT_C_TRADINGLEG_LEN](#)]
Valuation adjustments for derivatives instruments.
- [FT_C_RFQ_MLEG_TH TheorValues](#) [[FT_C_TRADINGLEG_LEN](#)]
Theoretical values.
- [FT_C_FLAG AutoRefill](#)
(FTX) Valid only if RfqType is FT_C_RFQ_TYPE_LimitOrder
- [USHORT MinimumValidityTime](#)
(FTX) The user can specify a minimum validity time in seconds for the limit order (the default is 120)
- [LDATE MaturityDate](#) [[FT_C_TRADINGLEG_LEN](#)]
Defines the MaturityDate for the securities in each leg (for Inventory Trading/Money Market)
- [FT_C_RFQ_ORD_STAGING_INFO StagingInfo](#) [[FT_C_TRADINGLEG_LEN](#)]
Contains the information about the Order (received from an OMS) that originates the RFQ (can be outright, switch, butterfly)
- [STRING OrigReferenceID](#) [[FT_C_ORDER_LEN](#)]
Contains the information about the IOI/AXE Quotation or LinkBulkID (BULK ORDER for Staging orders) that has originated the RFQ, see ENUM FT_C_RFCQ_ORIGIN.
- [FT_C_RFQ_SETTLEMENT_INFO SettlInfo](#) [[FT_C_TRADINGLEG_LEN](#)]
Contains the ID of the settlement system of each leg. If empty, see global SettlSystemID.
- [FT_C_SECURITY_INFO SecInfo](#) [[FT_C_TRADINGLEG_LEN](#)]
Defines the information needed to identify a SWAP. If this field is filled in, the FTSecID field should be empty, as it will be filled by the market.
- [FT_C_FLAG CreateFTCSwapSecurity](#)
Defines if the SecInfo part has to automatically activate the creation of a new SWAP FT_C_SECURITY (one for each leg)
- [FT_C_LOCKED_LEG LockedLegInputValues](#)
(FTX)
- [FT_C_RFQ_EXTENDED_LEG Leg4](#)
Information about the fourth leg.
- [FT_C_RFQ_BENCHMARK_MLEG_INFO BenchMrk](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Contains information about the benchmark(s) selected by the user when the RFQ is sent.
- [DOUBLE CoverQuotePrice](#)
Only for outright. It contains the price of the next best quote.
- [DOUBLE CoverQuoteYield](#)
Only for outright. It contains the yield of the next best quote.
- [DOUBLE CoverQuoteSpread](#)
Only for Switch/Butterfly. It contains the spread of the next best quote sorted by spread.
- [STRING FCMID](#) [[FT_C_FCM_LEN](#)]
Not used
- [FT_C_SEF_MODE SEFMode](#)
Contains information about Swap Execution Facility regime under which the RFQs is executed. Valid only for IRS RFQs.
- [DOUBLE HiddenQtyFlag](#) [[FT_C_TRADINGLEG_LEN](#)]
If set to 'Yes', indicates that there is a hidden quantity in the corresponding leg (valid only for RFQs with type set to limit order)
- [STRING MassActionID](#) [[FT_C_MASS_ACTION_LEN](#)]
Reserved use.
- [FT_C_FLAG DiscloseVerb](#)
Only for automatic RFQs to Borsa Italiana.
- [ULONG MinNumberQuotes](#)
Only for automatic RFQs to Borsa Italiana.
- [DOUBLE LegsHaircut](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Contains the haircut of each leg. The Haircut of leg No. 1 can be also set in the Haircut field.

- [FT_C_REPO_CLASS RepoClass \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Used for Repo trading only.
- [FT_C_FCM_INFO LegsFCMInfo \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Contains information about Futures Commission Merchant involved.
- [STRING OnBehalfOfSenderMemberID \[FT_C_MEMBER_LEN\]](#)
Contains the MemberID of an operator acting on behalf of customer.
- [STRING OnBehalfOfSenderOperatorID \[FT_C_OPERATOR_LEN\]](#)
Contains the OperatorID of an operator acting on behalf of customer.
- [FT_C_SECURITY_INFO_EXT SecInfoExt \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Additional information needed to identify a SWAP.
- [FT_C_FLAG TradeFirm \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Indicates that the dealer will be automatically accepted on customer HIT/LIFT unless that dealer has already sent a quote update at a level that differs from the level HIT/LIFT by the customer.
- [FT_C_FLAG MisWeighted](#)
Indicates if the trade is mis-weighted, assessed using the composite level.
- [FT_C_FLAG FCMAgree \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Indicates that the custome's clearing member has agreed to clear the trade.
- [FT_C_FLAG IsRFM](#)
Indicates whether the RFQ is an Request for Market (RFM) that is to say a verbless RFQ or not.
- [DOUBLE FixedRate \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Fixed rate - IRS. Used in compression trading.
- [DOUBLE FloatRate \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Float rate - IRS. Used in compression trading.
- [FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode](#)
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- [FT_C_SPREAD_SPOT_TYPE SpreadSpotType](#)
Spotting type in spread trading.
- [STRING SpreadSpotTimeID \[FT_C_SPREAD_TIMEID_LEN\]](#)
Price spot time in spread trading.
- [FT_C_MIFID_CLIENT_TYPE OrigClientFirmType](#)
Type of client according to MIFIDII.
- [DOUBLE BenchmarkSpread \[FT_C_TRADINGLEG_LEN\]](#)
Spread between primary and benchmark.
- [FT_C_PRICE_TYPE PriceType \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Specifies the meaning of the prices.
- [FT_C_PRICE_SORT_TYPE PriceSortType \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Specifies the ordering of the price values.
- [FT_C_RFQ_PRICE OtherQuote \[FT_C_EXT_TRADINGLEG_LEN\]](#)
- [FT_C_SHORT_SELL_TYPE LegShortSellType \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Indicates if the Sell Request for Quote is a ShortSell one.

5.185.1 Detailed Description

Outright (one instrument), switch (two instruments) and butterfly (three instruments) requests for quote are sent and received through this class.

Terminology: the first request is the Rfcq and the answers are the auctions. This class contains two or three [FT_C_RFQ_MLEG_INFO](#) elements. From a trading perspective the acknowledgement phases for switch and butterfly request for quotes work exactly as per the outright (one instrument) [FT_C_REQUEST_FOR_QUOTE](#).

DB & Subscription/Transaction Details:

- Id: FT_C_REQUEST_FOR_QUOTE_MLEG_ID = 30206
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
Leg					FT_C_RFQ_MLEG_INFO	FT_C_TRADINGLEG_LEN
RfqID	1				STRING	FT_C_ORDER_LEN
RfcqType					FT_C_RFCQ_MLEG_TYPE	1
RfqType					FT_C_RFQ_TYPE	1
TradingModel					FT_C_RFQ_TRADING_MODEL	1
InOutFlag					FT_C_IN_OUT_FLAG	1
RfqModeType					FT_C_RFQ_MODE_TYPE	1
MatchingType					FT_C_MATCHING_TYPE	1
ClientRfqID					STRING	
SubRfqID					STRING	FT_C_ORDER_LEN
Issuer					FT_C_RFQ_MEMBER_INFO	1
IssuerExt					FT_C_RFQ_MEMBER_INFO_EXT	1
Destination					FT_C_RFQ_MEMBER_INFO	1
DestinationProfile					STRING	FT_C_MEMBER_LEN
DestinationUserText					STRING	FT_C_FREE_TEXT_LEN
DestinationType					FT_C_RFQ_DESTINATION_TYPE	1
DestinationNumber					USHORT	1
DestinationList					FT_C_RFQ_DESTINATION	
CreationDate					LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
Status					FT_C_REQUEST_FOR_QUOTE_STATUS	1
Autoacceptance					FT_C_FLAG	1
Competitive					FT_C_FLAG	1
ValidityDate					LDATE	1
ValidityTime					MTIME	1
AutomaticMatchingValidityTime					MTIME	1
LiveQuoteTime					MTIME	1
EndAuctionTime					MTIME	1

InquiryTimer	ULONG	1
RfcqDuration	ULONG	1
AutomaticMatchingThreshold	USHORT	1
NumberOfCompetitors	USHORT	1
UserText	STRING	FT_C_USER_TEXT_LEN
IssuerUserText	STRING	FT_C_FREE_TEXT_LEN
ForceRepo	FT_C_FORCE_TYPE	1
BilateralOnlyFlag	FT_C_FLAG	1
ManualFlag	FT_C_FLAG	1
Client	FT_C_CLIENT_INFO	1
ProviderStatus	FT_C_RFCQ_PROVIDER_STATUS	
FT_C_RFQ_DESTINATIONEXT_LEN		
RfqReqID	STRING	FT_C_ORDER_LEN
MrkRfqID	STRING	FT_C_MRKORDER_LEN
BrokerID	STRING	FT_C_BROKER_LEN
LegExt	FT_C_RFQ_MLEG_INFO_EXT	FT_C_TRADINGLEG_LEN
filler1	ULONG	1
MaxNumberOfRecipients	USHORT	1
UseIoIFg	FT_C_FLAG	1
AutomatchingFg	FT_C_FLAG	1
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
DueInTime	USHORT	1
DueInTimeout	MTIME	1
CloseWithMemberID	STRING	FT_C_MEMBER_LEN
PercAccRatio	DOUBLE	1
PercQualityRatio	FT_C_PERC_QUALITY	1
Reveal	FT_C_REVEAL_FLAG	1
TradingListID	STRING	FT_C_SHORTID_LEN
LegID	STRING	FT_C_SHORTID_LEN
AdjustedFg	FT_C_FLAG	FT_C_TRADINGLEG_LEN
CCPOnlyFlag	FT_C_FLAG	1
Haircut	DOUBLE	1
SpotPrice	DOUBLE	FT_C_TRADINGLEG_LEN
ClearingMode	FT_C_CLEARING_MODE	1
StatusDetail	STRING	FT_C_USER_TEXT_LEN
PriceExpiredFlag	FT_C_FLAG	1

5.185 FT_C_REQUEST_FOR_QUOTE_MLEG Class Reference

PriceOrderFlag	FT_C_FLAG	1
RfqSpread	DOUBLE	1
SettlSystemID	STRING	
FT_C_SETTL_SYSTEM_LEN		
ClearingHouseID	STRING	
FT_C_CLEARING_HOUSE_LEN		
InitialInfo	FT_C_RFQ_INITIAL_INFO	FT_C_TRADINGLEG_LEN
SeqNo	ULONG	1
CounterpartSettlSystemID	STRING	
FT_C_SETTL_SYSTEM_LEN		
ClearingMemberID	STRING	FT_C_MEMBER_LEN
PaymentSequence	FT_C_PERIOD_SEQUENCE	1
DayCountFraction	FT_C_DAY_COUNT_FRACTION	1
UpFront	DOUBLE	1
RfcqDurationType	FT_C_RFCQ_DURATION_TYPE	1
RfcqPriceType	FT_C_RFCQ_PRICE_TYPE	1
TradeType	FT_C_RFQ_TRADE_TYPE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
RFQOldP	DOUBLE	1
IsSplit	FT_C_FLAG	1
Fund	STRING	FT_C_FUND_LEN
LegExecQty	FT_C_RFQ_MLEG_EXEC_INFO	FT_C_TRADINGLEG_LEN
RFQEq	DOUBLE	FT_C_TRADINGLEG_LEN
RFQFg	FT_C_FLAG	1
InitialInfoExt	FT_C_RFQ_INITIAL_INFO_EXT	FT_C_TRADINGLEG_LEN
RfqInitialSpread	DOUBLE	1
ParentOrderID	STRING	FT_C_ORDER_LEN
StrategyManager	STRING	
FT_C_STRATEGY_MANAGER_LEN		
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	
FT_C_STRATEGY_VERSION_LEN		
StrategyParameter	STRING	
FT_C_STRATEGY_PARAMETER_LEN		
StrategyStatus	FT_C_STRATEGY_STATUS	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1

OrigClientShortCode	ULONG	1
RiskReduction	FT_C_FLAG_UND	1
TransmittingFirmShortCode	ULONG	1
XVAs	FT_C_XVA	FT_C_TRADINGLEG_LEN
TheorValues	FT_C_RFO_MLEG_TH	FT_C_TRADINGLEG_LEN
AutoRefill	FT_C_FLAG	1
MinimumValidityTime	USHORT	1
MaturityDate	LDATE	FT_C_TRADINGLEG_LEN
StagingInfo	FT_C_RFO_ORD_STAGING_INFO	FT_C_TRADINGLEG_LEN
OrigReferenceID	STRING	FT_C_ORDER_LEN
SettlInfo	FT_C_RFO_SETTLEMENT_INFO	FT_C_TRADINGLEG_LEN
SecInfo	FT_C_SECURITY_INFO	FT_C_TRADINGLEG_LEN
CreateFTCSwapSecurity	FT_C_FLAG	1
LockedLegInputValues	FT_C_LOCKED_LEG	1
Leg4	FT_C_RFO_EXTENDED_LEG	1
BenchMrk	FT_C_RFO_BENCHMARK_MLEG_INFO	
FT_C_EXT_TRADINGLEG_LEN		
CoverQuotePrice	DOUBLE	1
CoverQuoteYield	DOUBLE	1
CoverQuoteSpread	DOUBLE	1
FCMID	STRING	FT_C_FCM_LEN
SEFMode	FT_C_SEF_MODE	1
HiddenQtyFlag	DOUBLE	FT_C_TRADINGLEG_LEN
MassActionID	STRING	
FT_C_MASS_ACTION_LEN		
DiscloseVerb	FT_C_FLAG	1
MinNumberQuotes	ULONG	1
LegsHaircut	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
RepoClass	FT_C_REPO_CLASS	
FT_C_EXT_TRADINGLEG_LEN		
LegsFCMInfo	FT_C_FCM_INFO	
FT_C_EXT_TRADINGLEG_LEN		
OnBehalfOfSenderMemberID	STRING	FT_C_MEMBER_LEN
OnBehalfOfSenderOperatorID	STRING	FT_C_OPERATOR_LEN
SecInfoExt	FT_C_SECURITY_INFO_EXT	
FT_C_EXT_TRADINGLEG_LEN		
TradeFirm	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
MisWeighted	FT_C_FLAG	1
FCMAgree	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
IsRFM	FT_C_FLAG	1
FixedRate	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		

5.186 FT_C_REQUEST_INFO Class Reference

FloatRate	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1
SpreadSpotTimeID	STRING	
FT_C_SPREAD_TIMEID_LEN		
OrigClientFirmType	FT_C_MIFID_CLIENT_TYPE	1
BenchmarkSpread	DOUBLE	FT_C_TRADINGLEG_LEN
PriceType	FT_C_PRICE_TYPE	
FT_C_EXT_TRADINGLEG_LEN		
PriceSortType	FT_C_PRICE_SORT_TYPE	
FT_C_EXT_TRADINGLEG_LEN		
OtherQuote	FT_C_RFQ_PRICE	
FT_C_EXT_TRADINGLEG_LEN		
LegShortSellType	FT_C_SHORT_SELL_TYPE	
FT_C_EXT_TRADINGLEG_LEN		

KEY Definition:

```

KEYUNIQUE FT_C_REQUEST_FOR_QUOTE_MLEGKey = 1

SEG MEMBER TYPE

1   RfqID   KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.186 FT_C_REQUEST_INFO Class Reference

Request information about more than one security.

Data Fields

- [FT_C_REQUEST_ONE_SECURITY Securities](#) [FT_C_REQSEC_NUM]
IDs of the securities to request.
- [FT_C_REQUEST_CODE ReqCode](#)
Type of the request.
- [LONG NSecurities](#)
Number of requested securities.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the Member whose INVENTORY_BOOK is being requested ; (FTX)

5.186.1 Detailed Description

Request information about more than one security.

This class is used to send a request about depth, book or security additional information for many securities, that belong to the same couple Exchange/Market, at the same time.

DB & Subscription/Transaction Details:

- Id: FT_C_REQUEST_INFO_ID = 30049
- Subscription enabled: **NO**

- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Securities	FT_C_REQUEST_ONE_SECURITY	FT_C_REQSEC_NUM			
ReqCode	FT_C_REQUEST_CODE	1			M
NSecurities	LONG	1			M
MemberID	STRING	FT_C_MEMBER_LEN			M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.187 FT_C_REQUEST_ONE_SECURITY Class Reference

Subclass - Contains the ID of a security to request.

Data Fields

- [STRING SecurityID \[FT_C_SEC_LEN\]](#)
ID of the security to be requested.

5.187.1 Detailed Description

Subclass - Contains the ID of a security to request.

This sub-class contains information about the security to be requested.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
SecurityID	STRING	FT_C_SEC_LEN			M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.188 FT_C_REQUEST_SECURITY Class Reference

Request information about only one security.

Data Fields

- [FT_C_REQUEST_ONE_SECURITY Security](#)
ID of the security to request.
- [FT_C_REQUEST_CODE ReqCode](#)
Type of the request.

5.189 FT_C_REQUEST_TOPIC Class Reference

5.188.1 Detailed Description

Request information about only one security.

This class is used to send a request about depth, book or security additional information for a single security.

DB & Subscription/Transaction Details:

- Id: FT_C_REQUEST_SECURITY_ID = 30056
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Security	FT_C_REQUEST_ONE_SECURITY	1				
ReqCode	FT_C_REQUEST_CODE	1		M		

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.189 FT_C_REQUEST_TOPIC Class Reference

Request information about one topic.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [FT_C_REQUEST_CODE](#) ReqCode
Type of the request.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the MemberID whose INVENTORY_BOOK is being requested; (FTX)

5.189.1 Detailed Description

Request information about one topic.

DB & Subscription/Transaction Details:

- Id: FT_C_REQUEST_TOPIC_ID = 30156
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
------	------	---	-------	-----	-----	-----

ExchangeID	STRING	FT_C_EXCHANGE_LEN	M
MarketID	STRING	FT_C_MARKET_LEN	M
SectionID	STRING	FT_C_SECTION_LEN	O
ReqCode	FT_C_REQUEST_CODE	1	M
MemberID	STRING	FT_C_MEMBER_LEN	M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.190 FT_C_RFCQ_BOOK Class Reference

The Buy-side member receives, for each RFCQ issued by it, a sampled, non-aggregated, name disclosed and unsorted that is displayed in this [FT_C_RFCQ_BOOK](#) class.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING RfqID](#) [FT_C_ORDER_LEN]
ID of the RFQ.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
- [FT_C_RFCQ_TYPE RfcqType](#)
RFQ Type.
- [FT_C_RFCQ_BOOK_LEG DepthLeg](#) [FT_C_TRADINGLEG_LEN]
Description of the RFQ's legs.
- [FT_C_RFCQ_TRADING_LEVEL TradingLevel](#) [FT_C_TRADINGLEV_LEN]
Market depth.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING TradingListID](#) [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- [STRING LegID](#) [FT_C_SHORTID_LEN]
Unique ID of the trading leg.
- [STRING BrokerID](#) [FT_C_BROKER_LEN]
Broker identification.

5.190.1 Detailed Description

The Buy-side member receives, for each RFCQ issued by it, a sampled, non-aggregated, name disclosed and unsorted that is displayed in this [FT_C_RFCQ_BOOK](#) class.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_BOOK_ID = 30201

5.191 FT_C_RFCQ_BOOK_LEG Class Reference

- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
RfqID	STRING	FT_C_ORDER_LEN	1			
OperatorID	STRING	FT_C_OPERATOR_LEN				
MrkOperatorID	STRING	FT_C_OPERATOR_LEN				
MemberID	STRING	FT_C_MEMBER_LEN				
RfcqType	FT_C_RFCQ_TYPE	1				
DepthLeg	FT_C_RFCQ_BOOK_LEG	FT_C_TRADINGLEG_LEN				
TradingLevel	FT_C_RFCQ_TRADING_LEVEL	FT_C_TRADINGLEV_LEN				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
TradingListID	STRING	FT_C_SHORTID_LEN				
LegID	STRING	FT_C_SHORTID_LEN	2			
BrokerID	STRING	FT_C_BROKER_LEN				

KEY Definition:

```
KEYUNIQUE FT_C_RFCQ_BOOKKey = 1
SEG MEMBER TYPE

1  RfqID  KEYA
2  LegID  KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.191 FT_C_RFCQ_BOOK_LEG Class Reference

Subclass that contains details about the RFQ's leg.

Data Fields

- [STRING](#) FTSecID [FT_C_SEC_LEN]
- [FT_C_VERB](#) Verb
- [DOUBLE](#) Qty

5.191.1 Detailed Description

Subclass that contains details about the RFQ's leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Verb	FT_C_VERB	1			
Qty	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.192 FT_C_RFCQ_BUY_SIDE_SUMMARY Class Reference

Information about RFCQs, closed during the current trading day. This class is only available for the Buy Side Members.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member to whom the RFCQ summary is addressed.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the trader of the buy side member.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the trader of the buy side member.
- [STRING RfqID](#) [FT_C_ORDER_LEN]
Unique ID of the RFCQ.
- [LDATE CreationDate](#)
Creation date of the RFCQ.
- [MTIME CreationTime](#)
Creation time of the RFCQ.
- [FT_C_RFCQ_TYPE RfcqType](#)
RFCQ Type (Outright, Switch, Butterfly)
- [FT_C_FLAG MsgSent](#)
If True, messages have been exchanged during the RFCQ among the buy side member and one or more sell side members.
- [STRING SellSideMemberID](#) [FT_C_MEMBER_LEN]
In case of accepted RFCQ, it the ID of the sell side member with whom the deal has been made.
- [STRING SellSideMrkOperatorID](#) [FT_C_OPERATOR_LEN]
Unique name of the trader of the sell side member with whom the deal has been made.
- [FT_C_RFCQ_REQUEST_STATUS Status](#)
Specifies the final status of the RFCQ.
- [MTIME ClosingTime](#)
Closing time of the RFCQ.
- [USHORT SellSideNumber](#)
Number of sell side members to whom the RFCQ was addressed.
- [USHORT ParticipatingSellSideNumber](#)
Number of sell side members that took part in the RFCQ.
- [STRING ClientRfqID](#) [FT_C_CLIENT_ORDER_LEN]
Client specific information.
- [ULONG Delay](#)
Delay between the RFCQ creation time and the time at which the first quote was received.
- [MTIME BookTime](#)
In case of accepted RFCQ, it s the timestamp of the RFCQ book that contained the quote hit/lifted.
- [DOUBLE PriceCoverValue](#)
Price cover value (only for Outright RFCQs)
- [DOUBLE ProceedsCoverValue](#)
Proceeds cover value (only for Switch RFCQs) or Proceeds weighted yield cover value (only for Butterfly RFCQs)
- [DOUBLE GrossYieldCoverValue](#)

- Gross yield cover value (only for Switch and Butterfly RFCQs)
- **DOUBLE** [DurWeightedYieldCoverValue](#)
 - Duration weighted yield cover value (only for Butterfly RFCQs)
- **DOUBLE** [GrossYieldSpread](#)
 - Only valid for Switch and Butterfly RFCQ.
- **DOUBLE** [ProceedsSpread](#)
 - Only valid for Switch (Proceeds Spread) and Butterfly RFCQ (Proceeds Weighted Spread)
- **DOUBLE** [RiskWeightedYieldSpread](#)
 - Only valid for Butterfly RFCQ.
- **FT_C_RFCQ_LEG_SUMMARY** [LegSummary](#) [FT_C_TRADINGLEG_LEN]
 - Leg summary information.
- **FT_C_RFCQ_PROVIDER_INFO** [ProviderInfo](#) [FT_C_PROVIDERINFO_LEN]
 - Provider information.
- **STRING** [UserText](#) [FT_C_FREE_TEXT_LEN]
 - Client free text.
- **STRING** [UserTextExt](#) [FT_C_FREE_TEXT_LEN]
 - Client free text.
- **STRING** [MrkRfqID](#) [FT_C_MRKORDER_LEN]
- **STRING** [BrokerID](#) [FT_C_BROKER_LEN]
- **FT_C_RFCQ_LEG_SUMMARY_ALLOC** [LegSumAll](#) [FT_C_TRADINGLEG_LEN]
 - Leg summary allocation information.
- **FT_C_RFQ_SUMMARY_EXTENDED_LEG** [Leg4](#)
 - Information about the fourth leg.
- **FT_C_SPREAD_SPOT_TYPE** [SpreadSpotType](#)
 - Spotting type in spread trading.
- **FT_C_SHORT_SELL_TYPE** [ShortSellType](#) [FT_C_EXT_TRADINGLEG_LEN]
 - Indicates if the Sell Request for Quote is a ShortSell one.

5.192.1 Detailed Description

Information about RFCQs, closed during the current trading day. This class is only available for the Buy Side Members.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_BUY_SIDE_SUMMARY_ID = 30209
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
MemberID	STRING	FT_C_MEMBER_LEN
5		
OperatorID	STRING	FT_C_OPERATOR_LEN
MrkOperatorID	STRING	FT_C_OPERATOR_LEN
RfqID	STRING	FT_C_ORDER_LEN
4		
CreationDate	LDATE	1
CreationTime	MTIME	1
RfcqType	FT_C_RFCQ_TYPE	1

MsgSent	FT_C_FLAG	1
SellSideMemberID	STRING	FT_C_MEMBER_LEN
SellSideMrkOperatorID	STRING	FT_C_OPERATOR_LEN
Status	FT_C_RFCQ_REQUEST_STATUS	1
ClosingTime	MTIME	1
SellSideNumber	USHORT	1
ParticipatingSellSideNumber	USHORT	1
ClientRfqID	STRING	FT_C_CLIENT_ORDER_LEN
Delay	ULONG	1
BookTime	MTIME	1
PriceCoverValue	DOUBLE	1
ProceedsCoverValue	DOUBLE	1
GrossYieldCoverValue	DOUBLE	1
DurWeightedYieldCoverValue	DOUBLE	1
GrossYieldSpread	DOUBLE	1
ProceedsSpread	DOUBLE	1
RiskWeightedYieldSpread	DOUBLE	1
LegSummary 1	FT_C_RFCQ_LEG_SUMMARY	FT_C_TRADINGLEG_LEN
ProviderInfo	FT_C_RFCQ_PROVIDER_INFO	FT_C_PROVIDERINFO_LEN
UserText	STRING	FT_C_FREE_TEXT_LEN
UserTextExt	STRING	FT_C_FREE_TEXT_LEN
MrkRfqID	STRING	FT_C_MRKORDER_LEN
BrokerID	STRING	FT_C_BROKER_LEN
LegSumAll	FT_C_RFCQ_LEG_SUMMARY_ALLOC	FT_C_TRADINGLEG_LEN
Leg4	FT_C_RFQ_SUMMARY_EXTENDED_LEG	1
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	
	FT_C_EXT_TRADINGLEG_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFCQ_BUY_SIDE_SUMMARYKey = 1

SEG	MEMBER	TYPE
1	LegSummary[0].FTSecID	KEYA
2	LegSummary[1].FTSecID	KEYA
3	LegSummary[2].FTSecID	KEYA
4	RfqID	KEYA
5	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.193 FT_C_RFCQ_BUY_SIDE_TRADING_LIST Class Reference

Only for buy-side members: It provides global information about a Trading List. Used as container/head for RFQ_MLEGs constituting a row in a List Trading ticket.

Data Fields

- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
Unique ID of the trading list.
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING TradingListID** [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- **STRING RfqID** [FT_C_ORDER_LEN]
ID of the multileg RFQ.
- **STRING MemberID** [FT_C_MEMBER_LEN]
ID of the Member (issuer)
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
ID of the (issuer's) operator.
- **FT_C_FLAG PrivateFg**
Flag specifying whether the trading list is private or public.
- **STRING WorkingMrkOperatorID** [FT_C_OPERATOR_LEN]
Unique ID of the trader who is locking the trading list.
- **FT_C_RFCQ_TYPE RfcqType**
RFCQ Type (List, Early Release List, Money Market Request Offer)
- **USHORT NumOfLegs**
Number of bonds in the trading list.
- **STRING Comment** [FT_C_DESCRIPTION_LEN]
Free text.
- **FT_C_FLAG ShowCommentFg**
Specifies if the comment must be shown to sell side members.
- **FT_C_RFCQ_TRADING_LIST_STATUS Status**
Status of the trading list.
- **STRING UserData** [FT_C_USER_TEXT_LEN]
Free field used by the client.
- **LDATE CreationDate**
Creation date.
- **MTIME CreationTime**
Creation time.
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **USHORT DueInTime**
(FTX) Number of seconds the RFQ will be postponed for (for Multileg RFCQ)
- **MTIME DueInTimeout**
(FTX) Time at which the RFQ will start, calculated by FTX
- **USHORT GoodForInTime**
(FTX) Number of minutes during which the recipient's answer will be "firm". Firm here means that a price can be hit/lifted without requiring a recipient's last look
- **MTIME GoodForInTimeout**
(FTX) Time at which the recipient's answer will cease to be "firm"

- [FT_C_FLAG_UND EarlyPriceRelease](#)
(FTX) Defines if the prices are revealed to the customer as soon as all the prices have been inserted. If set to "No" the DueInTime is always applied. If RfcqType <> FT_C_RFCQ_TYPE_EarlyReleaseList then Undef
- [FT_C_MAT_DATE_INTV MatDateIntv](#)
(FTX) Defines the eligible Maturity Dates' interval in case of Money Market Request Offer RFQ (Inventory Trading)
- [FT_C_LIST_TRADE_TYPE ListTradeType](#)
(FTX) Defines the type of list trade
- [FT_C_SECURITIES_IN_LIST SecuritiesInList](#)
(FTX) Defines the set of securities that can be part of the list trade

5.193.1 Detailed Description

Only for buy-side members: It provides global information about a Trading List. Used as container/head for RFQ_MLEGs constituting a row in a List Trading ticket.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_BUY_SIDE_TRADING_LIST_ID = 30230
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD
FMT			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
TradingListID	STRING	FT_C_SHORTID_LEN	3
RfqID	STRING	FT_C_ORDER_LEN	
MemberID	STRING	FT_C_MEMBER_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
PrivateFg	FT_C_FLAG	1	
WorkingMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
RfcqType	FT_C_RFCQ_TYPE	1	
NumOfLegs	USHORT	1	
Comment	STRING	FT_C_DESCRIPTION_LEN	
ShowCommentFg	FT_C_FLAG	1	
Status	FT_C_RFCQ_TRADING_LIST_STATUS	1	
UserData	STRING	FT_C_USER_TEXT_LEN	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
DueInTime	USHORT	1	

5.194 FT_C_RFCQ_COVER_INFO Class Reference

DueInTimeout	MTIME	1
GoodForInTime	USHORT	1
GoodForInTimeout	MTIME	1
EarlyPriceRelease	FT_C_FLAG_UND	1
MatDateIntv	FT_C_MAT_DATE_INTV	1
ListTradeType	FT_C_LIST_TRADE_TYPE	1
SecuritiesInList	FT_C_SECURITIES_IN_LIST	1

KEY Definition:

KEYUNIQUE FT_C_RFCQ_BUY_SIDE_TRADING_LISTKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	ExchangeID	KEYA
2	MarketID	KEYA
3	TradingListID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.194 FT_C_RFCQ_COVER_INFO Class Reference

Subclass - Cover Information.

Data Fields

- [FT_C_RFCQ_COVER CoverDefinition](#)
Cover definition.
- [DOUBLE CoverValue](#)
Cover value.

5.194.1 Detailed Description

Subclass - Cover Information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CoverDefinition	FT_C_RFCQ_COVER	1				
CoverValue	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.195 FT_C_RFCQ_LEG_SUMMARY Class Reference

Subclass - Information about the RFCQ leg.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique identifier of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN code of the tradable instrument.
- [FT_C_VERB Verb](#)
Verb.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE NominalValue](#)
Nominal value.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
Unique ID of the deal.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [LDATE SettlementDate](#)
Settlement date.
- [USHORT SettlementOffset](#)
Settlement offset.
- [DOUBLE Principal](#)
Principal amount.
- [DOUBLE Accrued](#)
Accrued interests.
- [USHORT AccrualDays](#)
Number of accrual days.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency code.
- [DOUBLE Bpv](#)
BPV of the tradable instrument at the time the RFCQ was created.
- [ULONG Account](#)
Account information.
- [STRING StageOrderID \[FT_C_ORDER_LEN\]](#)
Stage Order ID.
- [STRING ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Unique ID of the executed order within the client institution.
- [STRING SettlementInfo \[FT_C_SETTLEMENT_INFO_LEN\]](#)
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)

5.196 FT_C_RFCQ_LEG_SUMMARY_ALLOC Class Reference

5.195.1 Detailed Description

Subclass - Information about the RFCQ leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
ISINCode	STRING	FT_C_ISIN_LEN			
Verb	FT_C_VERB	1			
Qty	DOUBLE	1			
NominalValue	DOUBLE	1			
FillID	STRING	FT_C_FILL_LEN			
Price	DOUBLE	1			
Yield	DOUBLE	1			
SettlementDate	LDATE	1			
SettlementOffset	USHORT	1			
Principal	DOUBLE	1			
Accrued	DOUBLE	1			
AccrualDays	USHORT	1			
Currency	STRING	FT_C_CURRENCY_LEN			
Bpv	DOUBLE	1			
Account	ULONG	1			
StageOrderID	STRING	FT_C_ORDER_LEN			
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTPProductID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.196 FT_C_RFCQ_LEG_SUMMARY_ALLOC Class Reference

Subclass - Information about the RFCQ leg allocation.

Data Fields

- [FT_C_ALLOCATION_TYPE](#) AllocationType
Type of allocation.
- [ULONG](#) AllocationId

If specified reports the ID of a single account or of a pre allocation split depending on the fields above.

5.196.1 Detailed Description

Subclass - Information about the RFCQ leg allocation.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
AllocationType	FT_C_ALLOCATION_TYPE	1			
AllocationId	ULONG	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.197 FT_C_RFCQ_PROVIDER_INFO Class Reference

Subclass - Information about the provider.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the sell side member.
- [FT_C_RFCQ_PROVIDER_STATUS Status](#)
Status of the sell side member.
- [DOUBLE PriceCoverValue](#)
Price cover value (only for Outright RFCQs)
- [DOUBLE ProceedsCoverValue](#)
Proceeds cover value (only for Switch RFCQs) or Proceeds weighted yield cover value (only for Butterfly RFCQs)
- [DOUBLE GrossYieldCoverValue](#)
Gross yield cover value (only for Switch and Butterfly RFCQs)
- [DOUBLE DurWeightedYieldCoverValue](#)
Duration weighted yield cover value (only for Butterfly RFCQs)
- [LONG ResponseTimeDifference](#)
Delay between the first quote sent to the buy side member by the sell side member and the first quote sent by all other competing members.
- [DOUBLE Delay](#)
Difference between RFCQ creation time and the time of the first quote sent by the sell side member.

5.197.1 Detailed Description

Subclass - Information about the provider.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN			

5.198 FT_C_RFCQ_SECTION_ENABLE Class Reference

Status	FT_C_RFCQ_PROVIDER_STATUS	1
PriceCoverValue	DOUBLE	1
ProceedsCoverValue	DOUBLE	1
GrossYieldCoverValue	DOUBLE	1
DurWeightedYieldCoverValue	DOUBLE	1
ResponseTimeDifference	LONG	1
Delay	DOUBLE	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.198 FT_C_RFCQ_SECTION_ENABLE Class Reference

A Sell-side Member needs to explicitly express his willingness to actually receive RFCQs on a specific Section by enabling himself via the [FT_C_RFCQ_SECTION_ENABLE](#) class.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [FT_C_STATUS Status](#)
Status of the request.
- [LDATE CreationDate](#)
Date of the request.
- [MTIME CreationTime](#)
Time of the request.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING UserData](#) [FT_C_USER_TEXT_LEN]
Free field used by the client.

5.198.1 Detailed Description

A Sell-side Member needs to explicitly express his willingness to actually receive RFCQs on a specific Section by enabling himself via the [FT_C_RFCQ_SECTION_ENABLE](#) class.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_SECTION_ENABLE_ID = 30205
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
Status	FT_C_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
UserData	STRING	FT_C_USER_TEXT_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFCQ_SECTION_ENABLEKey = 1

SEG MEMBER	TYPE
1 ExchangeID	KEYA
2 MarketID	KEYA
3 SectionID	KEYA
4 MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.199 FT_C_RFCQ_SECURITY_EXCLUSION Class Reference

Allows a sell-side Member to explicitly prevent customers from seeing the (MoneyMarket) inventory offerings on a certain security (program)

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member.
- [STRING CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of Counterpart member (customer who is entitled to see the Issuer's Inventory Prices)
- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the PROGRAM (FT_C_SECURITY) whose offerings must be hidden.
- [FT_C_STATUS Status](#)
Status of the request.
- [FT_C_AUDIT_INFORMATION AuditInformation](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- [FT_C_ISSUER_EXCL_TYPE ExclusionType](#)
(UNUSED) Defines if the Exclusion will apply to: Private Dealer Page, Wholesale Page or Both.

5.200 FT_C_RFCQ_SELL_SIDE_SUMMARY Class Reference

5.199.1 Detailed Description

Allows a sell-side Member to explicitly prevent customers from seeing the (MoneyMarket) inventory offerings on a certain security (program)

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_SECURITY_EXCLUSION_ID = 30294
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEM	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
MemberID	STRING	FT_C_MEMBER_LEN	3			
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	4			
FTSecID	STRING	FT_C_SEC_LEN	5			
Status	FT_C_STATUS	1				
AuditInformation	FT_C_AUDIT_INFORMATION	1				
ExclusionType	FT_C_ISSUER_EXCL_TYPE	1				

KEY Definition:

KEYUNIQUE FT_C_RFCQ_SECURITY_EXCLUSIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	CounterpartMemberID	KEYA
5	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.200 FT_C_RFCQ_SELL_SIDE_SUMMARY Class Reference

Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member to whom the RFCQ summary is addressed.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the trader of the sell side member.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the trader of the sell side member.
- [STRING RfqID](#) [FT_C_ORDER_LEN]
Unique ID of the RFCQ request.
- [LDATE CreationDate](#)
Creation date of the RFCQ.
- [MTIME CreationTime](#)

- Creation time of the RFCQ.*

 - [FT_C_RFCQ_TYPE RfcqType](#)

RFCQ Type (Outright, Switch, Butterfly)
 - [FT_C_FLAG MsgSent](#)

If True, messages have been exchanged during the RFCQ between the sell side member and the buy side member.
 - [STRING BuySideMemberID \[FT_C_MEMBER_LEN\]](#)

Unique ID of the buy side member.
 - [STRING BuySideMrkOperatorID \[FT_C_OPERATOR_LEN\]](#)

Unique name of the trader of the buy side member.
 - [FT_C_RFCQ_REQUEST_STATUS Status](#)

Specifies the final status of the RFCQ.
 - [FT_C_RFCQ_PROVIDER_STATUS ProviderStatus](#)

Final status of the sell side member.
 - [MTIME ClosingTime](#)

Closing time of the RFCQ.
 - [USHORT SellSideNumber](#)

Number of sell side members to whom the RFCQ was addressed.
 - [USHORT ParticipatingSellSideNumber](#)

Number of sell side members that took part in the RFCQ.
 - [ULONG Delay](#)

Delay between the first quote sent to the buy side member by the sell side member and the first quote sent by all other competing members.
 - [LONG ResponseTimeDifference](#)

Delay between the first quote sent to the buy side member by the sell side member and the first quote sent by all other competing members.
 - [FT_C_RFCQ_COVER_INFO PriceCoverInfo](#)

Price cover information (only for Outright RFCQs)
 - [FT_C_RFCQ_COVER_INFO ProceedsCoverInfo](#)

Proceeds cover information (only for Switch RFCQs)
 - [FT_C_RFCQ_COVER_INFO GrossYieldCoverInfo](#)

Gross yield cover information (only for Switch and Butterfly RFCQs)
 - [FT_C_RFCQ_COVER_INFO DurWeightedYieldCoverInfo](#)

Duration weighted yield cover information (only for Butterfly RFCQs)
 - [DOUBLE GrossYieldSpread](#)

Only valid for Switch and Butterfly RFCQ.
 - [DOUBLE ProceedsSpread](#)

Only valid for Switch (Proceeds Spread) and Butterfly RFCQ (Proceeds Weighted Spread)
 - [DOUBLE RiskWeightedYieldSpread](#)

Only valid for Butterfly RFCQ.
 - [FT_C_RFCQ_LEG_SUMMARY LegSummary \[FT_C_TRADINGLEG_LEN\]](#)

Leg summary information.
 - [STRING MrkRfqID \[FT_C_MRKORDER_LEN\]](#)
 - [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
 - [FT_C_RFCQ_ORIGIN RfcqOrigin](#)

RFCQ Origin (From Scratch, From Single Dealer Page, From Inventory)
 - [USHORT DueInTime](#)

Number of seconds the RFCQ will be deferred (for Multileg RFCQ)
 - [MTIME DueInTimeout](#)

Time at which the RFCQ will start.
 - [FT_C_RFCQ_QUANTITY_CALCULATION QuantityCalculation](#)

5.200 FT_C_RFCQ_SELL_SIDE_SUMMARY Class Reference

Type of quantity calculation carried out by the Buy Side member.

- **ULONG filler1**
- **USHORT filler2**
- **FT_C_FLAG** QuotationFg
Trading List - Specifies if the quotation is specified.
- **DOUBLE** Quotation
Trading List - Price(Yield)
- **USHORT** NumOfLegs
Number of legs.
- **STRING** Comment [FT_C_DESCRIPTION_LEN]
Free text.
- **DOUBLE** PercAccRatio
Ratio between the number of RFCQs accepted and the number of RFCQs received, expressed as a percentage.
- **FT_C_PERC_QUALITY** PercQualityRatio
Dealer quality presented to Buy Sides.
- **STRING** TradingListID [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- **STRING** LegID [FT_C_SHORTID_LEN]
Unique ID of the trading leg.
- **FT_C_RFCQ_LEG_SUMMARY_ALLOC** LegSumAll [FT_C_TRADINGLEG_LEN]
Leg summary allocation information.
- **FT_C_RFQ_SUMMARY_EXTENDED_LEG** Leg4
Information about the fourth leg.
- **FT_C_SPREAD_SPOT_TYPE** SpreadSpotType
Spotting type in spread trading.
- **FT_C_SHORT_SELL_TYPE** ShortSellType [FT_C_EXT_TRADINGLEG_LEN]
Indicates if the Sell Request for Quote is a ShortSell one.
- **FT_C_RFCQ_COVER_INFO** OppositePriceCoverInfo

5.200.1 Detailed Description

Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_SELL_SIDE_SUMMARY_ID = 30208
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
MemberID	STRING	FT_C_MEMBER_LEN
5		
OperatorID	STRING	FT_C_OPERATOR_LEN
MrkOperatorID	STRING	FT_C_OPERATOR_LEN
RfqID	STRING	FT_C_ORDER_LEN
4		
CreationDate	LDATE	1
CreationTime	MTIME	1

RfcqType	FT_C_RFCQ_TYPE	1
MsgSent	FT_C_FLAG	1
BuySideMemberID	STRING	FT_C_MEMBER_LEN
BuySideMrkOperatorID	STRING	FT_C_OPERATOR_LEN
Status	FT_C_RFCQ_REQUEST_STATUS	1
ProviderStatus	FT_C_RFCQ_PROVIDER_STATUS	1
ClosingTime	MTIME	1
SellSideNumber	USHORT	1
ParticipatingSellSideNumber	USHORT	1
Delay	ULONG	1
ResponseTimeDifference	LONG	1
PriceCoverInfo	FT_C_RFCQ_COVER_INFO	1
ProceedsCoverInfo	FT_C_RFCQ_COVER_INFO	1
GrossYieldCoverInfo	FT_C_RFCQ_COVER_INFO	1
DurWeightedYieldCoverInfo	FT_C_RFCQ_COVER_INFO	1
GrossYieldSpread	DOUBLE	1
ProceedsSpread	DOUBLE	1
RiskWeightedYieldSpread	DOUBLE	1
LegSummary 1	FT_C_RFCQ_LEG_SUMMARY	FT_C_TRADINGLEG_LEN
MrkRfqID	STRING	FT_C_MRKORDER_LEN
BrokerID	STRING	FT_C_BROKER_LEN
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
DueInTime	USHORT	1
DueInTimeout	MTIME	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
filler1	ULONG	1
filler2	USHORT	1
QuotationFg	FT_C_FLAG	1
Quotation	DOUBLE	1
NumOfLegs	USHORT	1
Comment	STRING	FT_C_DESCRIPTION_LEN
PercAccRatio	DOUBLE	1
PercQualityRatio	FT_C_PERC_QUALITY	1
TradingListID	STRING	FT_C_SHORTID_LEN
LegID	STRING	FT_C_SHORTID_LEN
LegSumAll	FT_C_RFCQ_LEG_SUMMARY_ALLOC	FT_C_TRADINGLEG_LEN

5.201 FT_C_RFCQ_SELL_SIDE_TRADING_LIST Class Reference

Leg4	FT_C_RFQ_SUMMARY_EXTENDED_LEG	1
SpreadSpotType	FT_C_SPREAD_SPOT_TYPE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	
	FT_C_EXT_TRADINGLEG_LEN	
OppositePriceCoverInfo	FT_C_RFCQ_COVER_INFO	1

KEY Definition:

KEYUNIQUE FT_C_RFCQ_SELL_SIDE_SUMMARYKey = 1

SEG	MEMBER	TYPE
1	LegSummary[0].FTSecID	KEYA
2	LegSummary[1].FTSecID	KEYA
3	LegSummary[2].FTSecID	KEYA
4	RfqID	KEYA
5	MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.201 FT_C_RFCQ_SELL_SIDE_TRADING_LIST Class Reference

Only for the sell-side: This class defines trading lists, each of which contains one group of RFCQs.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING TradingListID \[FT_C_SHORTID_LEN\]](#)
Unique ID of the trading list.
- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the multileg RFQ.
- [STRING RfqReqID \[FT_C_ORDER_LEN\]](#)
Unique ID of the RFCQ request.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
Information about the Buy Side Member.
- [FT_C_RFQ_MEMBER_INFO Destination](#)
Information about the Sell Side Member.
- [USHORT NumOfLegs](#)
Number of bonds (RFCQs) in the trading list.
- [STRING Comment \[FT_C_DESCRIPTION_LEN\]](#)
Free text.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.

- **MTIME UpdateTime**
Last update time.
- **FT_C_FLAG Competitive**
Indicates if the trading list is competitive (sent to more than one destination)
- **USHORT NumberOfCompetitors**
Number of destinations.
- **USHORT DueInTime**
Number of seconds after which the trading list becomes tradable.
- **MTIME DueInTimeout**
Time at which the trading list will start.
- **MTIME ValidityTime**
Time during which the trading list is live.
- **ULONG TimeOut**
Number of seconds the trading list is live.
- **STRING BrokerID [FT_C_BROKER_LEN]**
- **FT_C_RFCQ_ORIGIN RfcqOrigin**
RFCQ Origin (From Scratch, >From Single Dealer Page, From Inventory)
- **FT_C_RFCQ_QUANTITY_CALCULATION QuantityCalculation**
Type of quantity calculation carried out by the Buy Side member.
- **USHORT GoodForInTime**
(FTX) Number of minutes during which the recipient's answer is firm
- **MTIME GoodForInTimeout**
(FTX) Time at which the recipient's answer will cease to be firm (computed by FTX)
- **FT_C_LIST_ADDITIONAL_STATUS Done**
(FTX) Specifies additional information about the status of the list trading
- **FT_C_FLAG_UND EarlyPriceRelease**
(FTX) Defines if prices can be revealed to the customer before expiration of the due in time. If set to "No" the DueInTime is always applied. If RfcqType <> FT_C_RFCQ_TYPE_EarlyReleaseList then Undef
- **FT_C_MAT_DATE_INTV MatDateIntv**
(FTX)(Inventory Trading) Defines the eligible Maturity Dates' Interval in case of Money Market Posted Offerings: only applicable if the FTSecID is a Program (Inventory Trading) and Maturity Date is not specified
- **FT_C_TRADING_LIST_TYPE ListType**
Indicates the type of list.
- **DOUBLE TotalNPV**
Total Net Present Value for the list. Negative sign indicates that the dealer will pay the amount to the customer.
- **DOUBLE TotalOppositeNPV**
Total Opposite Net Present Value for the list. Used for Request for Market (RFM) List. Negative sign indicates that the dealer will pay the amount to the customer.
- **DOUBLE TotalUMid**
Dealer's total unbiased mid level NPV.
- **FT_C_LIST_TRADE_TYPE ListTradeType**
(FTX) Defines the type of list trade
- **FT_C_FLAG Automatic**
- **STRING StrategyManager [FT_C_STRATEGY_MANAGER_LEN]**
Name of the strategy manager.
- **STRING StrategyWireValue [FT_C_STRATEGY_WIRE_VALUE_LEN]**
Strategy identifier used in FIX ATDL messages.
- **STRING StrategyVersion [FT_C_STRATEGY_VERSION_LEN]**
ATDL Strategy definition version.
- **STRING StrategyParameter [FT_C_STRATEGY_PARAMETER_LEN]**

- *ATDL Strategy parameters (FIX string format)*
- [FT_C_STRATEGY_STATUS](#) **StrategyStatus**
Status of the ATDL Strategy.
- [FT_C_FIRM_INFO](#) **InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO](#) **ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
- [FT_C_CLIENT_INFO](#) **Client**
- [FT_C_ACCEPTED_SIDE](#) **AcceptedSide**
- [FT_C_QUOTATION_TYPE](#) **QuotationType**
- [FT_C_FLAG](#) **QuotationIsFirm**
(FTX) Indicates if the Price/Yield has been sent to the customer or is internally stored, waiting for OTW Time expiration before being sent
- [USHORT](#) **LastLookTimeOut**
Last-look time interval for quantity-based RFQs.
- [MTIME](#) **LastLookValidityTime**
Time of validity of the auction.
- [FT_C_MATCHING_TYPE](#) **QuoteMatchingType**
Quote matching type.
- [FT_C_SECURITIES_IN_LIST](#) **SecuritiesInList**
(FTX) Defines the set of securities that can be part of the list trade

5.201.1 Detailed Description

Only for the sell-side: This class defines trading lists, each of which contains one group of RFCQs.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_SELL_SIDE_TRADING_LIST_ID = 30231
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
ExchangeID	STRING	FT_C_EXCHANGE_LEN
1		
MarketID	STRING	FT_C_MARKET_LEN
2		
TradingListID	STRING	FT_C_SHORTID_LEN
3		
RfqID	STRING	FT_C_ORDER_LEN
RfqReqID	STRING	FT_C_ORDER_LEN
Issuer	FT_C_RFQ_MEMBER_INFO	1
Destination	FT_C_RFQ_MEMBER_INFO	1
4		
NumOfLegs	USHORT	1
Comment	STRING	FT_C_DESCRIPTION_LEN
CreationDate	LDATE	1
CreationTime	MTIME	1

UpdateDate	LDATE	1
UpdateTime	MTIME	1
Competitive	FT_C_FLAG	1
NumberOfCompetitors	USHORT	1
DueInTime	USHORT	1
DueInTimeout	MTIME	1
ValidityTime	MTIME	1
TimeOut	ULONG	1
BrokerID	STRING	FT_C_BROKER_LEN
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
GoodForInTime	USHORT	1
GoodForInTimeout	MTIME	1
Done	FT_C_LIST_ADDITIONAL_STATUS	1
EarlyPriceRelease	FT_C_FLAG_UND	1
MatDateIntv	FT_C_MAT_DATE_INTV	1
ListType	FT_C_TRADING_LIST_TYPE	1
TotalNPV	DOUBLE	1
TotalOppositeNPV	DOUBLE	1
TotalUMid	DOUBLE	1
ListTradeType	FT_C_LIST_TRADE_TYPE	1
Automatic	FT_C_FLAG	1
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
StrategyWireValue	STRING	
	FT_C_STRATEGY_WIRE_VALUE_LEN	
StrategyVersion	STRING	FT_C_STRATEGY_VERSION_LEN
StrategyParameter	STRING	
	FT_C_STRATEGY_PARAMETER_LEN	
StrategyStatus	FT_C_STRATEGY_STATUS	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
Client	FT_C_CLIENT_INFO	1
AcceptedSide	FT_C_ACCEPTED_SIDE	1
QuotationType	FT_C_QUOTATION_TYPE	1
QuotationIsFirm	FT_C_FLAG	1
LastLookTimeOut	USHORT	1
LastLookValidityTime	MTIME	1
QuoteMatchingType	FT_C_MATCHING_TYPE	1

5.202 FT_C_RFCQ_TRADING_LEG Class Reference

SecuritiesInList FT_C_SECURITIES_IN_LIST 1

KEY Definition:

KEYUNIQUE FT_C_RFCQ_SELL_SIDE_TRADING_LISTKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	TradingListID	KEYA
4	Destination.MemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.202 FT_C_RFCQ_TRADING_LEG Class Reference

Subclass that contains Price / Yield of the leg.

Data Fields

- [DOUBLE](#) Price
- [DOUBLE](#) Yield
- [DOUBLE](#) Countervalue

5.202.1 Detailed Description

Subclass that contains Price / Yield of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Price	DOUBLE	1				
Yield	DOUBLE	1				
Countervalue	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.203 FT_C_RFCQ_TRADING_LEVEL Class Reference

Subclass.

Data Fields

- [STRING SellSideMemberID](#) [FT_C_MEMBER_LEN]
- [STRING SellSideMrkOperatorID](#) [FT_C_OPERATOR_LEN]
- [STRING RfqID](#) [FT_C_ORDER_LEN]
Unique ID of the RFCQ quote.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [MTIME AutomaticMatchingValidityTime](#)
Automatic matching validity time.
- [FT_C_MATCHING_TYPE QuoteMatchingType](#)
Quote matching type.
- [FT_C_RFCQ_TRADING_LEG TradingLeg](#) [FT_C_TRADINGLEG_LEN]
Leg information.
- [DOUBLE GrossYieldSpread](#)
Only valid for Switch and Butterfly RFCQ.
- [DOUBLE ProceedsSpread](#)
Only valid for Switch (Proceeds Spread) and Butterfly RFCQ (Proceeds Weighted Spread)
- [DOUBLE RiskWeightedYieldSpread](#)
Only valid for Butterfly RFCQ.

5.203.1 Detailed Description

Subclass.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	F
MT					
SellSideMemberID	STRING	FT_C_MEMBER_LEN			
SellSideMrkOperatorID	STRING	FT_C_OPERATOR_LEN			
RfqID	STRING	FT_C_ORDER_LEN			
UpdateDate	LDATE	1			
UpdateTime	MTIME	1			
AutomaticMatchingValidityTime	MTIME	1			
QuoteMatchingType	FT_C_MATCHING_TYPE	1			
TradingLeg	FT_C_RFCQ_TRADING_LEG	FT_C_TRADINGLEG_LEN			
GrossYieldSpread	DOUBLE	1			
ProceedsSpread	DOUBLE	1			
RiskWeightedYieldSpread	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.204 FT_C_RFCQ_TRADING_LIST_SUMMARY Class Reference

Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.

Data Fields

- **STRING MemberID** [FT_C_MEMBER_LEN]
Unique ID of the member to whom the RFCQ summary is addressed.
- **STRING OperatorID** [FT_C_OPERATOR_LEN]
Unique ID of the trader of the sell side member.
- **STRING MrkOperatorID** [FT_C_OPERATOR_LEN]
Unique ID of the trader of the sell side member.
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING TradingListID** [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- **LDATE CreationDate**
Creation date of the RFCQ.
- **MTIME CreationTime**
Creation time of the RFCQ.
- **STRING BuySideMemberID** [FT_C_MEMBER_LEN]
Unique ID of the buy side member.
- **STRING BuySideMrkOperatorID** [FT_C_OPERATOR_LEN]
Unique name of the trader of the buy side member.
- **FT_C_RFCQ_REQUEST_STATUS Status**
Specifies the final status of the RFCQ.
- **FT_C_RFCQ_PROVIDER_STATUS ProviderStatus**
Final status of the sell side member.
- **MTIME ClosingTime**
Closing time of the RFCQ.
- **USHORT SellSideNumber**
Number of sell side members to whom the RFCQ was addressed.
- **USHORT ParticipatingSellSideNumber**
Number of sell side members that took part in the RFCQ.
- **FT_C_RFCQ_COVER_INFO PriceCoverInfo**
Price cover information (only for Outright RFCQs)
- **STRING BrokerID** [FT_C_BROKER_LEN]
- **USHORT NumOfLegs**
Number of legs.
- **DOUBLE Qty**
Quantity.
- **DOUBLE NominalValue**
Nominal value.
- **STRING Currency** [FT_C_CURRENCY_LEN]
Currency code.
- **FT_C_TRADING_LIST_TYPE ListType**
Indicates the type of list.
- **DOUBLE TotalNPV**
Total Net Present Value for the list. Negative sign indicates that the dealer will pay the amount to the customer.
- **DOUBLE TotalOppositeNPV**
Total Opposite Net Present Value for the list. Used for Request for Market (RFM) List. Negative sign indicates that the dealer will pay the amount to the customer.
- **DOUBLE TotalUMid**
Dealer's total unbiased mid level NPV.
- **FT_C_RFCQ_COVER_INFO OppositePriceCoverInfo**

5.204.1 Detailed Description

Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_TRADING_LIST_SUMMARY_ID = 30021
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD
FMT			
MemberID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
TradingListID	STRING	FT_C_SHORTID_LEN	3
CreationDate	LDATE	1	
CreationTime	MTIME	1	
BuySideMemberID	STRING	FT_C_MEMBER_LEN	
BuySideMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
Status	FT_C_RFCQ_REQUEST_STATUS	1	
ProviderStatus	FT_C_RFCQ_PROVIDER_STATUS	1	
ClosingTime	MTIME	1	
SellSideNumber	USHORT	1	
ParticipatingSellSideNumber	USHORT	1	
PriceCoverInfo	FT_C_RFCQ_COVER_INFO	1	
BrokerID	STRING	FT_C_BROKER_LEN	
NumOfLegs	USHORT	1	
Qty	DOUBLE	1	
NominalValue	DOUBLE	1	
Currency	STRING	FT_C_CURRENCY_LEN	
ListType	FT_C_TRADING_LIST_TYPE	1	
TotalNPV	DOUBLE	1	
TotalOppositeNPV	DOUBLE	1	
TotalUMid	DOUBLE	1	
OppositePriceCoverInfo	FT_C_RFCQ_COVER_INFO	1	

KEY Definition:

KEYUNIQUE FT_C_RFCQ_TRADING_LIST_SUMMARYKey = 1

5.205 FT_C_RFCQ_TRADING_RELATION Class Reference

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	TradingListID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.205 FT_C_RFCQ_TRADING_RELATION Class Reference

Enables both buy-side and sell-side market members to manage the status of their trading relationship (that was originally inserted by the Market).

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member that originated/modified the relationship.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Unique ID of the trader that originated/modified the relationship.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Trader that originated/modified the relationship.
- [STRING CounterpartMemberID](#) [FT_C_MEMBER_LEN]
Unique ID of Counterpart member.
- [STRING CounterpartMrkOperatorID](#) [FT_C_OPERATOR_LEN]
Counterpart Trader that accepted/modified the relationship.
- [FT_C_SIDE Side](#)
- [FT_C_RFCQ_TRADING_RELATION_STATUS Status](#)
Global status of the relationship.
- [FT_C_RFCQ_TRADING_RELATION_STATUS SubStatus](#)
Status of the relationship's part controlled by the initiator //ALTNAME(TradingRelationSubStatus)
- [FT_C_RFCQ_TRADING_RELATION_STATUS CounterpartSubStatus](#)
Status of the relationship's part controlled by the recipient.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING FreeText](#) [FT_C_FREE_TEXT_LEN]
Member's free text.
- [STRING CounterpartSideFreeText](#) [FT_C_FREE_TEXT_LEN]
Counterpart member's free text.
- [STRING ActionMemberID](#) [FT_C_MEMBER_LEN]
(FTX) Unique ID of the member who made the transaction

5.205.1 Detailed Description

Enables both buy-side and sell-side market members to manage the status of their trading relationship (that was originally inserted by the Market).

On the other hand a Sell-side counterparty can:

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_TRADING_RELATION_ID = 30194
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K I
NS UPD FMT			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	4
CounterpartMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
Side	FT_C_SIDE	1	5
Status	FT_C_RFCQ_TRADING_RELATION_STATUS	1	
SubStatus	FT_C_RFCQ_TRADING_RELATION_STATUS	1	
CounterpartSubStatus	FT_C_RFCQ_TRADING_RELATION_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
FreeText	STRING	FT_C_FREE_TEXT_LEN	
CounterpartSideFreeText	STRING	FT_C_FREE_TEXT_LEN	
ActionMemberID	STRING	FT_C_MEMBER_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFCQ_TRADING_RELATIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	CounterpartMemberID	KEYA
5	Side	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.206 FT_C_RFCQ_TRADING_RELATION_EXCEPTION Class Reference

Allows the sell-side counterparty to override an Active trading relationship (done with [FT_C_RFCQ_TRADING_RELATION](#)) on specific sections.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Trader that originated/modified the relation.
- [STRING CounterpartMemberID](#) [FT_C_MEMBER_LEN]
Unique ID of Counterpart member.
- [STRING CounterpartMrkOperatorID](#) [FT_C_OPERATOR_LEN]
Counterpart Trader that accepted/modified the relation.
- [FT_C_SIDE](#) **Side**
- [FT_C_STATUS](#) **Status**
Status of the exception.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [STRING ActionMemberID](#) [FT_C_MEMBER_LEN]
(FTX)Unique ID of the member who made the transaction

5.206.1 Detailed Description

Allows the sell-side counterparty to override an Active trading relationship (done with [FT_C_RFCQ_TRADING_RELATION](#)) on specific sections.

DB & Subscription/Transaction Details:

- Id: FT_C_RFCQ_TRADING_RELATION_EXCEPTION_ID = 30195
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			

SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	5
CounterpartMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
Side	FT_C_SIDE	1	6
Status	FT_C_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
ActionMemberID	STRING	FT_C_MEMBER_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFCQ_TRADING_RELATION_EXCEPTIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	CounterpartMemberID	KEYA
6	Side	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.207 FT_C_RFQ Class Reference

Subclass - RFQs entered by the operators.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ given by the platform.
- [STRING ClientRfqID \[FT_C_CLIENT_ORDER_LEN\]](#)
RFQ ID given by the client application.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
- [LDATE CreationDate](#)
Creation date of the RFQ.
- [MTIME CreationTime](#)
Creation time of the RFQ.
- [FT_C_RFQ_VERB Verb](#)
Verb of the RFQ.
- [FT_C_RFQ_STATUS Status](#)
Status of the RFQ.
- [DOUBLE Qty](#)
Quantity of the RFQ.
- [DOUBLE Price](#)
Price of the RFQ.
- [SHORT OffsetSettlDays](#)

5.208 FT_C_RFQ_BENCHMARK_MLEG_INFO Class Reference*Offset settlement days.*

- [LDATE SettlDate](#)

Settlement date.

- [STRING Currency](#) [FT_C_CURRENCY_LEN]

Currency of the price.

- [STRING UserText](#) [FT_C_USER_TEXT_LEN]

Free text.

- [LDATE ValidityDate](#)

Date of the end of the RFQ's validity.

- [MTIME ValidityTime](#)

*Hour of the end of the RFQ's validity.***5.207.1 Detailed Description**

Subclass - RFQs entered by the operators.

This sub-class contains all the information about a RFQ_REQ like price, quantity.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	M	M	
RfqID	STRING	FT_C_ORDER_LEN		M	
ClientRfqID	STRING	FT_C_CLIENT_ORDER_LEN			
Issuer	FT_C_RFQ_MEMBER_INFO	1			
CreationDate	LDATE	1			
CreationTime	MTIME	1			
Verb	FT_C_RFQ_VERB	1	M	M	
Status	FT_C_RFQ_STATUS	1			
Qty	DOUBLE	1	M	M	
Price	DOUBLE	1	M	M	
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
Currency	STRING	FT_C_CURRENCY_LEN			
UserText	STRING	FT_C_USER_TEXT_LEN			
ValidityDate	LDATE	1			
ValidityTime	MTIME	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.208 FT_C_RFQ_BENCHMARK_MLEG_INFO Class Reference

Subclass - Benchmark information.

Data Fields

- [STRING BenchFTSecID](#) [FT_C_SEC_LEN]

FTSecID of the Benchmark Security: applicable to Bonds.

5.208.1 Detailed Description

Subclass - Benchmark information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
BenchFTSecID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.209 FT_C_RFQ_BULK_RFQ_ORDER Class Reference

Class used to reply to multiple quotations sent by dealers.

Data Fields

- [STRING RequestID](#) [FT_C_ORDER_LEN]
ID of the mass request.
- [STRING TradingListID](#) [FT_C_SHORTID_LEN]
Unique ID of the trading list.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [FT_C_RFQ_MASS_RFQ_ORDER_QUOTE Quotes](#) [QUOTES_BULK_LEN]
Information about the quotes this transaction is replying to.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
Information about the issuer of this transaction.
- [LDATE CreationDate](#)
Date of creation of the transaction.
- [MTIME CreationTime](#)
Time of creation of the transaction.
- [ULONG CreationTimeMicroSec](#)
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- [STRING UserText](#) [FT_C_USER_TEXT_LEN]
Free text.
- [FT_C_CLIENT_INFO Client](#)
- [FT_C_FIRM_INFO InvestmentDecisionFirm](#)
Firm (person/algorithm) who decided the investment MIFIDII.
- [FT_C_FIRM_INFO ExecutionDecisionFirm](#)
Firm (person/algorithm) who executed the investment MIFIDII.

5.210 FT_C_RFQ_CALLABLE_INFO Class Reference

5.209.1 Detailed Description

Class used to reply to multiple quotations sent by dealers.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_BULK_RFQ_ORDER_ID = 30031
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD
FMT			
RequestID	STRING	FT_C_ORDER_LEN	1
TradingListID	STRING	FT_C_SHORTID_LEN	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	
MarketID	STRING	FT_C_MARKET_LEN	
Quotes	FT_C_RFQ_MASS_RFQ_ORDER_QUOTE	QUOTES_BULK_LEN	
Issuer	FT_C_RFQ_MEMBER_INFO	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
CreationTimeMicroSec	ULONG	1	
UserText	STRING	FT_C_USER_TEXT_LEN	
Client	FT_C_CLIENT_INFO	1	
InvestmentDecisionFirm	FT_C_FIRM_INFO	1	
ExecutionDecisionFirm	FT_C_FIRM_INFO	1	

KEY Definition:

```

KEYUNIQUE FT_C_RFQ_BULK_RFQ_ORDERKey = 1
SEG MEMBER TYPE
1 RequestID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.210 FT_C_RFQ_CALLABLE_INFO Class Reference

Subclass - Contains information on callable securities.

Data Fields

- [FT_C_CALLABLE_TYPE](#) CallableType
- [LDATE](#) CallDate
- [DOUBLE](#) BreakEvenPrice
- [DOUBLE](#) BreakEvenYield

5.210.1 Detailed Description

Subclass - Contains information on callable securities.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CallableType	FT_C_CALLABLE_TYPE	1				
CallDate	LDATE	1				
BreakEvenPrice	DOUBLE	1				
BreakEvenYield	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.211 FT_C_RFQ_DEALER_QUOTE Class Reference

Subclass - Contains information about prices sent by the dealer, before correction (used in FTX only)

Data Fields

- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [DOUBLE BenchmarkSpread](#)
Spread (used for spread trading)

5.211.1 Detailed Description

Subclass - Contains information about prices sent by the dealer, before correction (used in FTX only)

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Price	DOUBLE	1				
Yield	DOUBLE	1				
BenchmarkSpread	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.212 FT_C_RFQ_DEALER_RUN_INFO Class Reference

Subclass - Dealer Runs information.

Data Fields

- **DOUBLE Spread**
Spread to be applied to Benchmark yield (fields BenchIndYield or BenchCompYield or BenchTierYield, according to trading book rules)
- **STRING BenchFTSecID [FT_C_SEC_LEN]**
FTSecID of the Benchmark sent by dealer and applicable to DRUNS.
- **DOUBLE BenchIndPrice**
Indicative price of the benchmark sent by dealer and applicable to DRUNS.
- **DOUBLE BenchIndYield**
Indicative yield of the benchmark sent by dealer and applicable to DRUNS.
- **FT_C_FLAG BenchIsIndSubject**
Indicates whether the BenchIndPrice and BenchIndYield values are subject or not that is to say indicative.
- **DOUBLE BenchCompPrice**
Composite price of the benchmark sent by dealer and applicable to DRUNS.
- **DOUBLE BenchCompYield**
Composite yield of the benchmark sent by dealer and applicable to DRUNS.
- **DOUBLE BenchTierPrice**
Tier price of the benchmark sent by dealer and applicable to DRUNS.
- **DOUBLE BenchTierYield**
Tier yield of the benchmark sent by dealer and applicable to DRUNS.
- **FT_C_FLAG BenchIsTierSubject**
Indicates whether the BenchTierPrice and BenchTierYield values are subject or not that is to say indicative.
- **DOUBLE ReferenceBenchmarkYield**
Contains the yield calculated from Benchmark DRUNS according to trading book rules (Source or BenchmarkSource of FT_C_TRADING_BOOK class). This field is intended to be used only in Autolite server.

5.212.1 Detailed Description

Subclass - Dealer Runs information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Spread	DOUBLE	1			
BenchFTSecID	STRING	FT_C_SEC_LEN			
BenchIndPrice	DOUBLE	1			
BenchIndYield	DOUBLE	1			
BenchIsIndSubject	FT_C_FLAG	1			
BenchCompPrice	DOUBLE	1			
BenchCompYield	DOUBLE	1			
BenchTierPrice	DOUBLE	1			
BenchTierYield	DOUBLE	1			
BenchIsTierSubject	FT_C_FLAG	1			
ReferenceBenchmarkYield	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.213 FT_C_RFQ_DESTINATION Class Reference

Subclass - Identifies the destination of the RFQ.

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the Member.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID.

5.213.1 Detailed Description

Subclass - Identifies the destination of the RFQ.

This sub-class contains the information about the target operator of the RFQ

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.214 FT_C_RFQ_EVENT Class Reference

Class used to disseminate events on request for quotes.

Data Fields

- [FT_C_RFQ_EVENT_TYPE](#) EventType
Type of the event.
- [STRING RfqID](#) [FT_C_ORDER_LEN]
ID of the RFCQ the event refers to.
- [STRING RfqEventID](#) [FT_C_RFQ_EVENT_LEN]
ID of the event.
- [ULONG](#) SeqNo

5.214 FT_C_RFQ_EVENT Class Reference

- Incremental for each RFQ change.*
- **LDATE UpdateDate**
Last update date.
- **MTIME UpdateTime**
Last update time.
- **FT_C_RFQ_EVENT_LEG RfqEventLeg** [FT_C_TRADINGLEG_LEN]
- **FT_C_RFCQ_MLEG_TYPE RfcqType**
Type of auction.
- **FT_C_RFQ_TYPE RfqType**
Type of the RFCQ this auction refers to.
- **FT_C_RFCQ_DURATION_TYPE RfcqDurationType**
Defines the type of the duration set in the RfcqDuration field.
- **FT_C_RFCQ_PRICE_TYPE RfcqPriceType**
Indicates the validity of the Price or the validity of the RfqSpread.
- **DOUBLE Haircut**
- **DOUBLE SpotPrice** [FT_C_TRADINGLEG_LEN]
- **FT_C_PERIOD_SEQUENCE PaymentSequence**
Payment frequency specification.
- **FT_C_DAY_COUNT_FRACTION DayCountFraction**
Day Count Fraction specification.
- **DOUBLE UpFront**
Upfront of the request for quote.
- **STRING MrkRfqID** [FT_C_MRKORDER_LEN]
ID of the RFQ generated by the market.
- **DOUBLE RfqSpread**
In combination with RfcqPriceType indicates the spread the issuer wants the RFQ to be applied.
- **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **FT_C_RFQ_EVENT_EXTENDED_LEG Leg4**
Information about the fourth leg.

5.214.1 Detailed Description

Class used to disseminate events on request for quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_EVENT_ID = 30270
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
EventType	FT_C_RFQ_EVENT_TYPE	1	1
RfqID	STRING	FT_C_ORDER_LEN	2
RfqEventID	STRING	FT_C_RFQ_EVENT_LEN	3
SeqNo	ULONG	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
RfqEventLeg	FT_C_RFQ_EVENT_LEG	FT_C_TRADINGLEG_LEN	
RfcqType	FT_C_RFCQ_MLEG_TYPE	1	
RfqType	FT_C_RFQ_TYPE	1	

RfcqDurationType	FT_C_RFCQ_DURATION_TYPE	1
RfcqPriceType	FT_C_RFCQ_PRICE_TYPE	1
Haircut	DOUBLE	1
SpotPrice	DOUBLE	FT_C_TRADINGLEG_LEN
PaymentSequence	FT_C_PERIOD_SEQUENCE	1
DayCountFraction	FT_C_DAY_COUNT_FRACTION	1
UpFront	DOUBLE	1
MrkRfqID	STRING	FT_C_MRKORDER_LEN
RfqSpread	DOUBLE	1
UpdateTimeMicroSec	ULONG	1
Leg4	FT_C_RFQ_EVENT_EXTENDED_LEG	1

KEY Definition:

KEYUNIQUE FT_C_RFQ_EVENTKey = 1

SEG	MEMBER	TYPE
1	EventType	KEYA
2	RfqID	KEYA
3	RfqEventID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.215 FT_C_RFQ_EVENT_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the RFQ Event.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [DOUBLE Qty](#)
- [DOUBLE MinQty](#)
- [DOUBLE Price](#)
- [DOUBLE Yield](#)
- [FT_C_RFQ_VERB Verb](#)
- [SHORT OffsetSettlDays](#)
Offset settlement days.
- [LDATE SettlDate](#)
Settlement date.
- [FT_C_FLAG NonStdSettl](#)
Indicates that the RFQ's settlement date is not the standard settlement date.
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
Currency used for the negotiation.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING FTProductID](#) [FT_C_SEC_LEN]
- [DOUBLE SpotPrice](#)

5.215.1 Detailed Description

Subclass - Contains information about a leg of the RFQ Event.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
NonStdSettl	FT_C_FLAG	1			
Currency	STRING	FT_C_CURRENCY_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
SpotPrice	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.216 FT_C_RFQ_EVENT_LEG Class Reference

Subclass - Contains the pre-trade transparency information about the leg of the RFQ the event refers to.

Data Fields

- **STRING FTSecID** [FT_C_SEC_LEN]
- **DOUBLE Qty**
- **DOUBLE MinQty**
- **DOUBLE Price**
- **DOUBLE Yield**
- **FT_C_RFQ_VERB Verb**
- **SHORT OffsetSettlDays**
Offset settlement days.
- **LDATE SettlDate**
Settlement date.
- **FT_C_FLAG NonStdSettl**
Indicates whether the RFQ's settlement date is not the standard settlement date.
- **STRING Currency** [FT_C_CURRENCY_LEN]
Currency used for the negotiation.
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING FTProductID** [FT_C_SEC_LEN]

5.216.1 Detailed Description

Subclass - Contains the pre-trade transparency information about the leg of the RFQ the event refers to.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
NonStdSettl	FT_C_FLAG	1			
Currency	STRING	FT_C_CURRENCY_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.217 FT_C_RFQ_EXCLUSION Class Reference

Only on MMF - This class allows traders to reject RFQs and impose a temporary (intraday) block on counterparties when required.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the Member.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the Trader.
- [STRING MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the Trader.
- [STRING BlockedMemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member to exclude.
- [STRING BlockedOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the trader to exclude.
- [STRING BlockedMrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
Name of the trader to exclude.

5.217 FT_C_RFQ_EXCLUSION Class Reference

- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ referring to the member to exclude. This field must be specified only in blind trading.
- [FT_C_FLAG PermanentFg](#)
Only the Governance profile can modify this value. If flagged 'Yes', the exclusion is permanent until the Governance profile removes it.
- [FT_C_RFQ_EXCLUSION_STATUS Status](#)
Status of the exclusion.
- [LDATE CreationDate](#)
Creation date.
- [MTIME CreationTime](#)
Creation time.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.

5.217.1 Detailed Description

Only on MMF - This class allows traders to reject RFQs and impose a temporary (intraday) block on counterparties when required.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_EXCLUSION_ID = 30226
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
MrkOperatorID	STRING	FT_C_OPERATOR_LEN	
BlockedMemberID	STRING	FT_C_MEMBER_LEN	3
BlockedOperatorID	STRING	FT_C_OPERATOR_LEN	4
BlockedMrkOperatorID	STRING	FT_C_OPERATOR_LEN	
RfqID	STRING	FT_C_ORDER_LEN	5
PermanentFg	FT_C_FLAG	1	
Status	FT_C_RFQ_EXCLUSION_STATUS	1	
CreationDate	LDATE	1	
CreationTime	MTIME	1	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	

KEY Definition:

KEYUNIQUE FT_C_RFQ_EXCLUSIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	BlockedMemberID	KEYA
4	BlockedOperatorID	KEYA
5	RfqID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.218 FT_C_RFQ_EXT Class Reference

Subclass - RFQs entered by the operators.

Data Fields

- [ULONG AccountID](#)
Account information for pre allocation.
- [STRING SettlementInfo](#) [FT_C_SETTLEMENT_INFO_LEN]
- [STRING StageOrderID](#) [FT_C_ORDER_LEN]
Stage Order ID.

5.218.1 Detailed Description

Subclass - RFQs entered by the operators.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
AccountID	ULONG	1			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
StageOrderID	STRING	FT_C_ORDER_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.219 FT_C_RFQ_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the request for quote multileg.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE Price](#)
Price. Together with RfcqPriceType of the FT_C_REQUEST_FOR_QUOTE_MLEG class, indicates the price that the issuer wants to apply to the leg.
- [DOUBLE Yield](#)
Yield.
- [FT_C_RFQ_VERB Verb](#)

- Verb.
- **SHORT OffsetSettlDays**
 - Offset settlement days.
- **LDATE SettlDate**
 - Settlement date.
- **STRING Currency [FT_C_CURRENCY_LEN]**
 - Currency used for the negotiation.
- **ULONG Account**
 - Account.
- **FT_C_MARKET_AFFILIATION MarketAffiliation**
 - Market where the auction is valid.
- **STRING SettlementInfo [FT_C_SETTLEMENT_INFO_LEN]**
 - Settlement information.
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
 - ID of the market place.
- **STRING MarketID [FT_C_MARKET_LEN]**
 - ID of the market.
- **STRING FTProductID [FT_C_SEC_LEN]**
 - Product code.
- **FT_C_ALLOCATION_TYPE AllocationType**
 - Type of allocation.
- **ULONG AllocationId**
 - Unique ID of the pre-allocation or of the allocation during the trade splitting phase.
- **FT_C_FLAG AdjustedFg**
 - If flagged 'Yes', the price includes fees.
- **DOUBLE SpotPrice**
 - Used for Repo trading only.
- **DOUBLE InitialQty**
 - Initial quantity of the RFQ.
- **DOUBLE InitialPrice**
 - Initial price of the RFQ.
- **DOUBLE InitialYield**
 - Initial yield of the RFQ.
- **DOUBLE InitialMinQty**
 - Initial minimum quantity of the RFQ.
- **DOUBLE ExecutedQty**
 - Executed quantity of the leg.
- **DOUBLE HiddenQtyFlag**
 - If set to 'Yes', indicates that there is a hidden quantity in the leg (valid only for RFQs with type set to 'limit order')
- **FT_C_XVA XVAs**
 - Valuation adjustments for derivatives instruments.
- **FT_C_RFQ_MLEG_TH TheorValues**
 - Theoretical values.
- **LDATE MaturityDate**
 - Defines the MaturityDate for the security of the leg (for Inventory Trading/Money Market)
- **FT_C_RFQ_ORD_STAGING_INFO Staging**
 - Contains the information about the Order (received from an OMS) that originates the RFQ (can be outright, switch, butterfly)
- **FT_C_RFQ_SETTLEMENT_INFO Settl**
 - Contains the ID of the settlement system of the leg. If empty, see global SettlSystemID.
- **FT_C_SECURITY_INFO SecInfo**
 - (FTX)(IRS) Defines the information needed to identify a SWAP. If this field is filled in, the FTSecID field should be empty, as it will be filled by the FTX

5.219.1 Detailed Description

Subclass - Contains information about a leg of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
Currency	STRING	FT_C_CURRENCY_LEN			
Account	ULONG	1			
MarketAffiliation	FT_C_MARKET_AFFILIATION	1			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
AllocationType	FT_C_ALLOCATION_TYPE	1			
AllocationId	ULONG	1			
AdjustedFg	FT_C_FLAG	1			
SpotPrice	DOUBLE	1			
InitialQty	DOUBLE	1			
InitialPrice	DOUBLE	1			
InitialYield	DOUBLE	1			
InitialMinQty	DOUBLE	1			
ExecutedQty	DOUBLE	1			
HiddenQtyFlag	DOUBLE	1			
XVAs	FT_C_XVA	1			
TheorValues	FT_C_RFQ_MLEG_TH	1			
MaturityDate	LDATE	1			
Staging	FT_C_RFQ_ORD_STAGING_INFO	1			
Settl	FT_C_RFQ_SETTLEMENT_INFO	1			
SecInfo	FT_C_SECURITY_INFO	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.220 FT_C_RFQ_INITIAL_INFO Class Reference

Subclass - Initial RFQ information.

Data Fields

- [DOUBLE Qty](#)

Initial quantity of the RFQ.

5.221 FT_C_RFQ_INITIAL_INFO_EXT Class Reference

5.220.1 Detailed Description

Subclass - Initial RFQ information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```
NAME TYPE # ELEMS INS UPD FMT
Qty DOUBLE 1
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.221 FT_C_RFQ_INITIAL_INFO_EXT Class Reference

Subclass - Initial RFQ information.

Data Fields

- [DOUBLE Price](#)
Initial price of the RFQ.
- [DOUBLE Yield](#)
Initial yield of the RFQ.
- [DOUBLE MinQty](#)
Initial minimum quantity of the RFQ.

5.221.1 Detailed Description

Subclass - Initial RFQ information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```
NAME TYPE # ELEMS INS UPD FMT
Price DOUBLE 1
Yield DOUBLE 1
MinQty DOUBLE 1
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.222 FT_C_RFQ_MASS_RFQ_ORDER_QUOTE Class Reference

Subclass that contains information about the quote.

Data Fields

- [STRING RfqQuoteID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ QUOTE to accept or reject.
- [LDATE RfqQuoteUpdateDate](#)
Update Date of the RFQ QUOTE to accept or reject.
- [MTIME RfqQuoteUpdateTime](#)
Update Time of the RFQ QUOTE to accept or reject.
- [ULONG RfqQuoteSeqNo](#)
Sequence Number of the RFQ QUOTE to accept or reject.
- [STRING RfqRefID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ. It will have a value only if the RFQ will be rejected.
- [FT_C_RFQ_ORDER_QUOTE_ACTION QuoteAction](#)
Action to be done on the RFQ QUOTE.

5.222.1 Detailed Description

Subclass that contains information about the quote.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
RfqQuoteID	STRING	FT_C_ORDER_LEN			
RfqQuoteUpdateDate	LDATE	1			
RfqQuoteUpdateTime	MTIME	1			
RfqQuoteSeqNo	ULONG	1			
RfqRefID	STRING	FT_C_ORDER_LEN			
QuoteAction	FT_C_RFQ_ORDER_QUOTE_ACTION	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.223 FT_C_RFQ_MEMBER_INFO Class Reference

Subclass - Information about the operator.

5.224 FT_C_RFQ_MEMBER_INFO_EXT Class Reference

Data Fields

- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Member ID.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID.
- [STRING MrkOperatorID](#) [FT_C_OPERATOR_LEN]
Code of the operator on the destination market.

5.223.1 Detailed Description

Subclass - Information about the operator.

This sub-class contains the information about the operator sender of the RFQ

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
MemberID	STRING	FT_C_MEMBER_LEN			
OperatorID	STRING	FT_C_OPERATOR_LEN	M		M
MrkOperatorID	STRING	FT_C_OPERATOR_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.224 FT_C_RFQ_MEMBER_INFO_EXT Class Reference

Subclass - Information about the operator.

Data Fields

- [STRING OnBehalfOfMemberID](#) [FT_C_MEMBER_LEN]
Member ID.
- [STRING OnBehalfOfOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID.

5.224.1 Detailed Description

Subclass - Information about the operator.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
OnBehalfOfMemberID	STRING	FT_C_MEMBER_LEN				
OnBehalfOfOperatorID	STRING	FT_C_OPERATOR_LEN	M	M		

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.225 FT_C_RFQ_MLEG_CALENDAR_INFO Class Reference

Subclass - Contains the calendar information of the leg.

Data Fields

- [STRING FixPeriodCalendarID \[FT_C_CALENDAR_LEN\]](#)
Calculation Period Adjustment Business Calendar.
- [STRING FixPaymentCalendarID \[FT_C_CALENDAR_LEN\]](#)
Payment Date Applicable Business Calendar.
- [STRING FltPeriodCalendarID \[FT_C_CALENDAR_LEN\]](#)
Calculation Period Adjustment Business Calendar.
- [STRING FltPaymentCalendarID \[FT_C_CALENDAR_LEN\]](#)
Payment Date Applicable Business Calendar.
- [STRING FltResetCalendarID \[FT_C_CALENDAR_LEN\]](#)
Reset Date Applicable Business Calendar.

5.225.1 Detailed Description

Subclass - Contains the calendar information of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
FixPeriodCalendarID	STRING	FT_C_CALENDAR_LEN				
FixPaymentCalendarID	STRING	FT_C_CALENDAR_LEN				
FltPeriodCalendarID	STRING	FT_C_CALENDAR_LEN				
FltPaymentCalendarID	STRING	FT_C_CALENDAR_LEN				
FltResetCalendarID	STRING	FT_C_CALENDAR_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.226 FT_C_RFQ_MLEG_EXEC_INFO Class Reference

Subclass - Contains information about executed quantities of the request for quote multileg.

5.227 FT_C_RFQ_MLEG_EXTRA_INFO Class Reference

Data Fields

- [DOUBLE ExecutedQty](#)
Executed quantity of the RFQ leg.

5.226.1 Detailed Description

Subclass - Contains information about executed quantities of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```

NAME          TYPE      # ELEMS INS  UPD  FMT
ExecutedQty   DOUBLE    1

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.227 FT_C_RFQ_MLEG_EXTRA_INFO Class Reference

Additional routing and price information to answer the RFQ.

Data Fields

- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the RFCQ.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the RFCQ.
- [FT_C_RFQ_MLEG_TRD_BOOK_INFO TrdBookInf \[FT_C_TRADINGLEG_LEN\]](#)
- [FT_C_RFCQ_MLEG_TYPE RfcqMlegType](#)
- [FT_C_RFQ_TYPE RfqType](#)
- [FT_C_RFCQ_PRICE_TYPE RfcqPriceType](#)
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [DOUBLE FillCompValue \[FT_C_TRADINGLEG_LEN\]](#)
- [FT_C_EXTRAINFO_EXTENDED_LEG Leg4](#)
Information about the fourth leg.
- [DOUBLE FillBmkCompPrice \[FT_C_TRADINGLEG_LEN\]](#)
Contains the composite price (i.e. the reference price published by the Market) of the benchmark security at the time the fill was made. It is a valid value when the benchmark security is negotiated by price.
- [DOUBLE FillBmkCompYield \[FT_C_TRADINGLEG_LEN\]](#)
Contains the composite yield (i.e. the reference yield published by the Market) of the benchmark security at the time the fill was made. It is a valid value when the benchmark security is negotiated by yield.

- [FT_C_FLAG IsValidFillBmkCompYield](#) [[FT_C_TRADINGLEG_LEN](#)]
Indicates if the FillBmkCompYield field contains a valid value or not.
- [ULONG TierGroupID](#)
Pricing tier the customer belongs to for priced securities.
- [FT_C_SEC_LONG_DESCRIPTION SecLongDescr](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Long Description of the Security. It contains additional information, such as the floater period of a fix to floater bond.
- [FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT AskTrdBookInf](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Trading book info for the ask side. Valid only for Request for Market.
- [FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO TrdBookYieldInf](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO AskTrdBookYieldInf](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [DOUBLE InitialDelta](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Delta value of the trade.
- [FT_C_FLAG IsValidInitialDelta](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [DOUBLE InitialUMid](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Initial Unbiased mid level.
- [FT_C_FLAG IsValidInitialUMid](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [DOUBLE InitialNPV](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Compression trades - calculated NPV (from dealer's perspective) for each line item.
- [FT_C_FLAG IsValidInitialNPV](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [DOUBLE InitialCompSpread](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Composite Spread.
- [FT_C_FLAG IsValidInitialCompSpread](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
- [FT_C_MTF_MODE MTFMode](#)
Contains information about MTF regime under which the RFQs is executed. Valid only for IRS RFQs.
- [FT_C_SEF_STATE SEFState](#)
SEF Required-Permitted flag.
- [LDATE FloatIndexMonth](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Float index month - ZCI IRS.
- [DOUBLE FloatIndexValue](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Float index value - ZCI IRS.
- [FT_C_PERIOD_SEQUENCE FloatIndexLag](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Float index lag - ZCI IRS.
- [FT_C_RFQ_MLEG_CALENDAR_INFO CalendarInfo](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Calendar information used to calculate dates.
- [STRING PrimarySales](#) [[FT_C_OPERATOR_LEN](#)]
ID of the PrimarySales operator.
- [FT_C_RFQ_CALLABLE_INFO CallableInfo](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Contains various information about callable bonds.
- [FT_C_RFQ_BENCHMARK_MLEG_INFO Benchmark](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Contains the FTSecID of the benchmark of each leg.
- [FT_C_RFQ_DEALER_RUN_INFO DealerRuns](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Details about the dealer runs.
- [FT_C_RFQ_REPO_RATE_INFO RepoRate](#) [[FT_C_EXT_TRADINGLEG_LEN](#)]
Details about the repo rate calculations. These fields are for internal use.

5.227 FT_C_RFQ_MLEG_EXTRA_INFO Class Reference

5.227.1 Detailed Description

Additional routing and price information to answer the RFQ.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_MLEG_EXTRA_INFO_ID = 30288
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
RfqID	STRING	FT_C_ORDER_LEN
1		
MemberID	STRING	FT_C_MEMBER_LEN
2		
TrdBookInf	FT_C_RFQ_MLEG_TRD_BOOK_INFO	FT_C_TRADINGLEG_LEN
RfcqMlegType	FT_C_RFCQ_MLEG_TYPE	1
RfqType	FT_C_RFQ_TYPE	1
RfcqPriceType	FT_C_RFCQ_PRICE_TYPE	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
FillCompValue	DOUBLE	FT_C_TRADINGLEG_LEN
Leg4	FT_C_EXTRAINFO_EXTENDED_LEG	1
FillBmkCompPrice	DOUBLE	FT_C_TRADINGLEG_LEN
FillBmkCompYield	DOUBLE	FT_C_TRADINGLEG_LEN
IsValidFillBmkCompYield	FT_C_FLAG	FT_C_TRADINGLEG_LEN
TierGroupID	ULONG	1
SecLongDescr	FT_C_SEC_LONG_DESCRIPTION	
FT_C_EXT_TRADINGLEG_LEN		
AskTrdBookInf	FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT	
FT_C_EXT_TRADINGLEG_LEN		
TrdBookYieldInf	FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO	
FT_C_EXT_TRADINGLEG_LEN		
AskTrdBookYieldInf	FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO	
FT_C_EXT_TRADINGLEG_LEN		
InitialDelta	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
IsValidInitialDelta	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
InitialUMid	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
IsValidInitialUMid	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
InitialNPV	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
IsValidInitialNPV	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
InitialCompSpread	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
IsValidInitialCompSpread	FT_C_FLAG	
FT_C_EXT_TRADINGLEG_LEN		
MTFMode	FT_C_MTF_MODE	1

SEFState	FT_C_SEF_STATE	1
FloatIndexMonth	LDATE	
	FT_C_EXT_TRADINGLEG_LEN	
FloatIndexValue	DOUBLE	
	FT_C_EXT_TRADINGLEG_LEN	
FloatIndexLag	FT_C_PERIOD_SEQUENCE	
	FT_C_EXT_TRADINGLEG_LEN	
CalendarInfo	FT_C_RFQ_MLEG_CALENDAR_INFO	
	FT_C_EXT_TRADINGLEG_LEN	
PrimarySales	STRING	FT_C_OPERATOR_LEN
CallableInfo	FT_C_RFQ_CALLABLE_INFO	
	FT_C_EXT_TRADINGLEG_LEN	
Benchmark	FT_C_RFQ_BENCHMARK_MLEG_INFO	
	FT_C_EXT_TRADINGLEG_LEN	
DealerRuns	FT_C_RFQ_DEALER_RUN_INFO	
	FT_C_EXT_TRADINGLEG_LEN	
RepoRate	FT_C_RFQ_REPO_RATE_INFO	
	FT_C_EXT_TRADINGLEG_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFQ_MLEG_EXTRA_INFOKey = 1

SEG MEMBER TYPE

1 RfqID KEYA
2 MemberID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.228 FT_C_RFQ_MLEG_INFO Class Reference

Subclass - Contains information about a leg of the request for quote multileg.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE Price](#)
Price. Together with RfcqPriceType of the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class, indicates the price that the issuer wants to apply to the leg.
- [DOUBLE Yield](#)
Yield.
- [FT_C_RFQ_VERB Verb](#)
Verb.
- [SHORT OffsetSettlDays](#)
Offset settlement days.
- [LDATE SettlDate](#)
Settlement date.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)

5.229 FT_C_RFQ_MLEG_INFO_EXT Class Reference

- Currency used for the negotiation.*
 - [ULONG Account](#)
 - Account.*
 - [FT_C_MARKET_AFFILIATION MarketAffiliation](#)
 - Market where the auction is valid.*
 - [STRING SettlementInfo \[FT_C_SETTLEMENT_INFO_LEN\]](#)
 - Settlement information.*
 - [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
 - ID of the market place.*
 - [STRING MarketID \[FT_C_MARKET_LEN\]](#)
 - ID of the market.*
 - [STRING FTProductID \[FT_C_SEC_LEN\]](#)
 - Product code.*

5.228.1 Detailed Description

Subclass - Contains information about a leg of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
Currency	STRING	FT_C_CURRENCY_LEN			
Account	ULONG	1			
MarketAffiliation	FT_C_MARKET_AFFILIATION	1			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.229 FT_C_RFQ_MLEG_INFO_EXT Class Reference

Subclass - Allocation information.

Data Fields

- [FT_C_ALLOCATION_TYPE AllocationType](#)
 - Type of allocation.*
- [ULONG AllocationId](#)
 - Unique ID of the pre-allocation or of the allocation during the trade splitting phase.*

5.229.1 Detailed Description

Subclass - Allocation information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
AllocationType	FT_C_ALLOCATION_TYPE	1				
AllocationId	ULONG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.230 FT_C_RFQ_MLEG_STREAM_INFO Class Reference

Additional routing and price information to answer the RFQ.

Data Fields

- [STRING RfqID \[FT_C_ORDER_LEN\]](#)
ID of the RFCQ.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
ID of the member.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_EXTRINFO_STREAM_LEG Leg \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Information about the four legs.
- [FT_C_EXTRINFO_STREAM_LEG AskLeg \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Information about the four legs, ask side, in case of Requests for Market (RFMs)
- [DOUBLE CompSpread \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Composite Spread.
- [FT_C_FLAG IsValidCompSpread \[FT_C_EXT_TRADINGLEG_LEN\]](#)
- [FT_C_RFQ_DEALER_RUN_INFO DealerRuns \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Details about the dealer runs.
- [FT_C_RFQ_REPO_RATE_INFO RepoRate \[FT_C_EXT_TRADINGLEG_LEN\]](#)
Details about the repo rate calculations.

5.231 FT_C_RFQ_MLEG_TH Class Reference

5.230.1 Detailed Description

Additional routing and price information to answer the RFQ.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_MLEG_STREAM_INFO_ID = 30306
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
RfqID	STRING	FT_C_ORDER_LEN	1
MemberID	STRING	FT_C_MEMBER_LEN	2
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
Leg	FT_C_EXTRAINFO_STREAM_LEG	FT_C_EXT_TRADINGLEG_LEN	
AskLeg	FT_C_EXTRAINFO_STREAM_LEG	FT_C_EXT_TRADINGLEG_LEN	
CompSpread	DOUBLE	FT_C_EXT_TRADINGLEG_LEN	
IsValidCompSpread	FT_C_FLAG	FT_C_EXT_TRADINGLEG_LEN	
DealerRuns	FT_C_RFQ_DEALER_RUN_INFO	FT_C_EXT_TRADINGLEG_LEN	
RepoRate	FT_C_RFQ_REPO_RATE_INFO	FT_C_EXT_TRADINGLEG_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFQ_MLEG_STREAM_INFOKey = 1

SEG MEMBER TYPE

1 RfqID KEYA
 2 MemberID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.231 FT_C_RFQ_MLEG_TH Class Reference

Subclass - Theoretical values used for RFQ.

Data Fields

- [DOUBLE Price](#)
Theoretical price used to compute the price of the RFQ.
- [DOUBLE Yield](#)
Theoretical yield used to compute the price of the RFQ.

5.231.1 Detailed Description

Subclass - Theoretical values used for RFQ.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Price	DOUBLE	1				
Yield	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.232 FT_C_RFQ_MLEG_TRD_BOOK_INFO Class Reference

Subclass - Contains the trading book information of the leg.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
FTSecID of the Leg.
- [STRING TradingBookID](#) [FT_C_TRADING_BOOK_ID_LEN]
Unique ID of the trading book.
- [DOUBLE IndValue](#)
Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsIndSubject](#)
If set to 'Yes', the indicative price is subject.
- [DOUBLE CompValue](#)
Composite price or yield of the instrument (at the time the request reached this recipient)
- [DOUBLE TierValue](#)
Tier price or yield of the instrument (at the time the request reached this recipient)
- [FT_C_FLAG IsTierSubject](#)
If set to 'Yes', the Tier price is subject.
- [DOUBLE BmkIndValue](#)
Price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE BmkCmpValue](#)
Composite Price or yield of the instrument's benchmark.
- [DOUBLE BmkTierValue](#)
Tier price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)

5.232.1 Detailed Description

Subclass - Contains the trading book information of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.233 FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT Class Reference

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN			
IndValue	DOUBLE	1			
IsIndSubject	FT_C_FLAG	1			
CompValue	DOUBLE	1			
TierValue	DOUBLE	1			
IsTierSubject	FT_C_FLAG	1			
BmkIndValue	DOUBLE	1			
BmkCmpValue	DOUBLE	1			
BmkTierValue	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.233 FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT Class Reference

Subclass - Contains the trading book information of the leg.

Data Fields

- [DOUBLE IndValue](#)
Price or yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsIndSubject](#)
If set to 'Yes', the indicative price is subject.
- [DOUBLE CompValue](#)
Composite price or yield of the instrument (at the time the request reached this recipient)
- [DOUBLE TierValue](#)
Tier price or yield of the instrument (at the time the request reached this recipient)
- [FT_C_FLAG IsTierSubject](#)
If set to 'Yes', the Tier price is subject.
- [DOUBLE BmkIndValue](#)
Price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)
- [DOUBLE BmkCmpValue](#)
Composite Price or yield of the instrument's benchmark.
- [DOUBLE BmkTierValue](#)
Tier price or yield of the instrument's benchmark (contributed by the sell side and linked to the incoming RFQ)

5.233.1 Detailed Description

Subclass - Contains the trading book information of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
IndValue	DOUBLE	1			
IsIndSubject	FT_C_FLAG	1			
CompValue	DOUBLE	1			
TierValue	DOUBLE	1			
IsTierSubject	FT_C_FLAG	1			
BmkIndValue	DOUBLE	1			
BmkCompValue	DOUBLE	1			
BmkTierValue	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.234 FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO Class Reference

Subclass - Contains the trading book yield information of the leg.

Data Fields

- [DOUBLE IndYield](#)
Indicative yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsValidIndYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE TierYield](#)
Tier yield (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG IsValidTierYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE BmkIndYield](#)
Indicative yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidIndYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE BmkTierYield](#)
Tier yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidTierYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE CompYield](#)
Composite yield of the instrument (at the time the request reached this recipient)
- [FT_C_FLAG IsValidCompYield](#)
If set to 'Yes', is a valid yield.
- [DOUBLE BmkCompYield](#)
Tier yield of the benchmark (contributed by the sell side and linked to the incoming RFQ)
- [FT_C_FLAG BmkValidCompYield](#)
If set to 'Yes', is a valid yield.

5.235 FT_C_RFQ_MSG Class Reference

5.234.1 Detailed Description

Subclass - Contains the trading book yield information of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
IndYield	DOUBLE	1				
IsValidIndYield	FT_C_FLAG	1				
TierYield	DOUBLE	1				
IsValidTierYield	FT_C_FLAG	1				
BmkIndYield	DOUBLE	1				
BmkValidIndYield	FT_C_FLAG	1				
BmkTierYield	DOUBLE	1				
BmkValidTierYield	FT_C_FLAG	1				
CompYield	DOUBLE	1				
IsValidCompYield	FT_C_FLAG	1				
BmkCompYield	DOUBLE	1				
BmkValidCompYield	FT_C_FLAG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.235 FT_C_RFQ_MSG Class Reference

Message associated with a request for quote.

Data Fields

- [STRING](#) **MsgID** [FT_C_MSG_LEN]
- [STRING](#) **MemberID** [FT_C_MEMBER_LEN]
- [STRING](#) **OperatorID** [FT_C_OPERATOR_LEN]
- *ID of the operator.*
- [MTIME](#) **MsgTime**
- [LDATE](#) **MsgDate**
- [STRING](#) **RfqID** [FT_C_ORDER_LEN]
- [STRING](#) **AddresseeMemberID** [FT_C_MEMBER_LEN]
- [STRING](#) **AddresseeOperatorID** [FT_C_OPERATOR_LEN]
- [ULONG](#) **MsgLen**
- [STRING](#) **MsgText** [FT_C_MAIL_TEXT_LEN]
- [FT_C_RFQ_DESTINATION](#) **AddresseeList** [FT_C_ADDR_LIST_LEN]
- [FT_C_FLAG](#) **UrgentMessage**
- [STRING](#) **ExchangeID** [FT_C_EXCHANGE_LEN]
- [STRING](#) **MarketID** [FT_C_MARKET_LEN]
- *ID of the market.*
- [FT_C_MSG_SRC_TYPE](#) **MsgSrcType**
- *Type of entity which the message refers.*
- [FT_C_RFQ_MSG_TYPE](#) **MsgType**

Type of the message text (chat, info)

- [STRING MsgTextFormat \[FT_C_MSGTEXTFORMAT_LEN\]](#)

If the type is Info, this field specify the text format.

- [STRING MrkRfqID \[FT_C_MRKORDER_LEN\]](#)

5.235.1 Detailed Description

Message associated with a request for quote.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_MSG_ID = 30140
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
MsgID	STRING	FT_C_MSG_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	M
MsgTime	MTIME	1	
MsgDate	LDATE	1	
RfqID	STRING	FT_C_ORDER_LEN	M
AddresseeMemberID	STRING	FT_C_MEMBER_LEN	
AddresseeOperatorID	STRING	FT_C_OPERATOR_LEN	
MsgLen	ULONG	1	
MsgText	STRING	FT_C_MAIL_TEXT_LEN	
AddresseeList	FT_C_RFQ_DESTINATION	FT_C_ADDR_LIST_LEN	
UrgentMessage	FT_C_FLAG	1	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	
MsgSrcType	FT_C_MSG_SRC_TYPE	1	
MsgType	FT_C_RFQ_MSG_TYPE	1	
MsgTextFormat	STRING	FT_C_MSGTEXTFORMAT_LEN	
MrkRfqID	STRING	FT_C_MRKORDER_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFQ_MSGKey = 1

SEG MEMBER TYPE

1 ExchangeID KEYA
2 MsgID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.236 FT_C_RFQ_ORD_STAGING_INFO Class Reference

Subclass - Contains information about executed quantities of the request for quote multileg.

Data Fields

- [STRING StageOrderID \[FT_C_ORDER_LEN\]](#)
- [STRING StageClOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)

5.237 FT_C_RFQ_ORDER Class Reference

5.236.1 Detailed Description

Subclass - Contains information about executed quantities of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
StageOrderID	STRING	FT_C_ORDER_LEN			
StageClOrderID	STRING	FT_C_CLIENT_ORDER_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.237 FT_C_RFQ_ORDER Class Reference

Class used to reply to request for quotes.

Data Fields

- [STRING RfqOrderID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ order.
- [STRING MrkRfqOrderID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ order assigned by the market.
- [FT_C_RFQ_MLEG_INFO Leg \[FT_C_TRADINGLEG_LEN\]](#)
Information about the leg (the maximum number of legs is 3)
- [STRING RfqQuoteID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ QUOTE to accept or reject.
- [LDATE RfqQuoteUpdateDate](#)
Update Date of the RFQ QUOTE to accept or reject.
- [MTIME RfqQuoteUpdateTime](#)
Update Time of the RFQ QUOTE to accept or reject.
- [ULONG RfqQuoteSeqNo](#)
Sequence Number of the RFQ QUOTE to accept or reject.
- [STRING RfqRefID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ this class refers to.
- [STRING ClientRfqOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
Free text.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
Information about the issuer of this order.
- [FT_C_RFQ_MEMBER_INFO Destination](#)
Information about the destination (if only one)
- [LDATE CreationDate](#)
Date of creation of the auction.
- [MTIME CreationTime](#)

- Time of creation of the auction.*
 - [LDATE UpdateDate](#)
- Last update date.*
 - [MTIME UpdateTime](#)
- Last update time.*
 - [FT_C_RFQ_ORDER_STATUS Status](#)
- Status of the RFQ order.*
 - [FT_C_RFQ_ORDER_QUOTE_ACTION QuoteAction](#)
- Action to be done on Quote ([FT_C_RFQ_QUOTE](#))*
 - [FT_C_RFQ_ORDER_RFQ_ACTION RFQAction](#)
- Action to be done on initial RFQ ([FT_C_REQUEST_FOR_QUOTE_MLEG](#))*
 - [FT_C_RFQ_ORDER_MEMBER_ACTION MemberAction](#)
- Action to be done on issuer or counterpart member.*
 - [LDATE LastLookValidityDate](#)
- First date of validity of the auction.*
 - [MTIME LastLookValidityTime](#)
- Time of validity of the auction.*
 - [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
- Free text.*
 - [STRING LastLookUserText \[FT_C_USER_TEXT_LEN\]](#)
- Free text.*
 - [FT_C_CLIENT_INFO Client](#)
- [ULONG SeqNo](#)
- Incremental for each RFQ change.*
 - [FT_C_IN_OUT_FLAG InOutFlag](#)
- Indicates whether it is an incoming order or an outgoing order.*
 - [STRING ParentOrderID \[FT_C_ORDER_LEN\]](#)
- OrderID of the care order the RFQ is linked to.*
 - [FT_C_QUOTE_AUTO AutomaticFlag](#)
- [FT_C_FIRM_INFO InvestmentDecisionFirm](#)
- Firm (person/algorithm) who decided the investment MIFIDII.*
 - [FT_C_FIRM_INFO ExecutionDecisionFirm](#)
- Firm (person/algorithm) who executed the investment MIFIDII.*
 - [ULONG CreationTimeMicroSec](#)
- Microseconds to add to the time set in the [CreationTime](#) field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*
 - [ULONG UpdateTimeMicroSec](#)
- Microseconds to add to the time set in the [UpdateTime](#) field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*
 - [ULONG TradingVenueSeqNo](#)
- Trading Venue Sequence Number MIFIDII.*
 - [FT_C_FLAG Countering](#)
- Automatically set by the FTX when receiving an [RFQ_ORDER](#) with a price different from the quoted one.*
 - [DOUBLE Spread](#)
- For switch and butterfly requests, it indicates the yield spread the issuer wants.*
 - [FT_C_RFQ_ORDER_EXTENDED_LEG Leg4](#)
- Information about the fourth leg.*
 - [FT_C_SECURITY_INFO SecInfo \[FT_C_EXT_TRADINGLEG_LEN\]](#)
- [DOUBLE LegsHaircut \[FT_C_EXT_TRADINGLEG_LEN\]](#)
- Contains the haircut of each leg.*

5.237 FT_C_RFQ_ORDER Class Reference

- **DOUBLE SpotPrice** [FT_C_EXT_TRADINGLEG_LEN]
Contains the spot price of each leg. Used for Repo trading only.
- **FT_C_SECURITY_INFO_EXT SecInfoExt** [FT_C_EXT_TRADINGLEG_LEN]
Additional information needed to identify a SWAP.
- **FT_C_EXECUTION_SOURCE_CODE ExecutionSourceCode**
A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.
- **STRING StrategyManager** [FT_C_STRATEGY_MANAGER_LEN]
Name of the strategy manager.
- **STRING StrategyWireValue** [FT_C_STRATEGY_WIRE_VALUE_LEN]
Strategy identifier used in FIX ATDL messages.
- **STRING StrategyVersion** [FT_C_STRATEGY_VERSION_LEN]
ATDL Strategy definition version.
- **STRING StrategyParameter** [FT_C_STRATEGY_PARAMETER_LEN]
ATDL Strategy parameters (FIX string format)
- **FT_C_STRATEGY_STATUS StrategyStatus**
Status of the ATDL Strategy.
- **DOUBLE BenchmarkSpread** [FT_C_EXT_TRADINGLEG_LEN]
Spread between primary and benchmark.
- **FT_C_RFQ_PRICE AskOrder** [FT_C_EXT_TRADINGLEG_LEN]
In case of double quotation.
- **STRING AskMrkRfqOrderID** [FT_C_ORDER_LEN]
ID of the RFQ assigned by the market (in case of double quotation)
- **STRING InternalProperties** [FT_C_INTERNALPROP_LEN]
Internal use.

5.237.1 Detailed Description

Class used to reply to request for quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_ORDER_ID = 30269
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
RfqOrderID	STRING	FT_C_ORDER_LEN
1		
MrkRfqOrderID	STRING	FT_C_ORDER_LEN
Leg	FT_C_RFQ_MLEG_INFO	FT_C_TRADINGLEG_LEN
RfqQuoteID	STRING	FT_C_ORDER_LEN
RfqQuoteUpdateDate	LDATE	1
RfqQuoteUpdateTime	MTIME	1
RfqQuoteSeqNo	ULONG	1
RfqRefID	STRING	FT_C_ORDER_LEN

ClientRfqOrderID	STRING	FT_C_CLIENT_ORDER_LEN
Issuer	FT_C_RFQ_MEMBER_INFO	1
Destination	FT_C_RFQ_MEMBER_INFO	1
CreationDate	LDATE	1
CreationTime	MTIME	1
UpdateDate	LDATE	1
UpdateTime	MTIME	1
Status	FT_C_RFQ_ORDER_STATUS	1
QuoteAction	FT_C_RFQ_ORDER_QUOTE_ACTION	1
RFQAction	FT_C_RFQ_ORDER_RFQ_ACTION	1
MemberAction	FT_C_RFQ_ORDER_MEMBER_ACTION	1
LastLookValidityDate	LDATE	1
LastLookValidityTime	MTIME	1
UserText	STRING	FT_C_USER_TEXT_LEN
LastLookUserText	STRING	FT_C_USER_TEXT_LEN
Client	FT_C_CLIENT_INFO	1
SeqNo	ULONG	1
InOutFlag	FT_C_IN_OUT_FLAG	1
ParentOrderID	STRING	FT_C_ORDER_LEN
AutomaticFlag	FT_C_QUOTE_AUTO	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
Countering	FT_C_FLAG	1
Spread	DOUBLE	1
Leg4	FT_C_RFQ_ORDER_EXTENDED_LEG	1
SecInfo	FT_C_SECURITY_INFO	FT_C_EXT_TRADINGLEG_LEN
LegsHaircut	DOUBLE	FT_C_EXT_TRADINGLEG_LEN
SpotPrice	DOUBLE	FT_C_EXT_TRADINGLEG_LEN
SecInfoExt	FT_C_SECURITY_INFO_EXT	FT_C_EXT_TRADINGLEG_LEN
ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
StrategyManager	STRING	FT_C_STRATEGY_MANAGER_LEN
StrategyWireValue	STRING	FT_C_STRATEGY_WIRE_VALUE_LEN
StrategyVersion	STRING	FT_C_STRATEGY_VERSION_LEN

5.238 FT_C_RFQ_ORDER_EXTENDED_LEG Class Reference

StrategyParameter	STRING	FT_C_STRATEGY_PARAMETER_LEN
StrategyStatus	FT_C_STRATEGY_STATUS	1
BenchmarkSpread	DOUBLE	FT_C_EXT_TRADINGLEG_LEN
AskOrder	FT_C_RFQ_PRICE	FT_C_EXT_TRADINGLEG_LEN
AskMrkRfqOrderID	STRING	FT_C_ORDER_LEN
InternalProperties	STRING	FT_C_INTERNALPROP_LEN

KEY Definition:

KEYUNIQUE FT_C_RFQ_ORDERKey = 1

SEG MEMBER TYPE

1 RfqOrderID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.238 FT_C_RFQ_ORDER_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the RFQ Order.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE Price](#)
Price. Together with RfqPriceType of the [FT_C_REQUEST_FOR_QUOTE_MLEG](#) class, indicates the price that the issuer wants to apply to the leg.
- [DOUBLE Yield](#)
Yield.
- [FT_C_RFQ_VERB Verb](#)
Verb.
- [SHORT OffsetSettlDays](#)
Offset settlement days.
- [LDATE SettlDate](#)
Settlement date.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency used for the negotiation.
- [ULONG Account](#)
Account.
- [FT_C_MARKET_AFFILIATION MarketAffiliation](#)
Market where the auction is valid.

- [STRING SettlementInfo](#) [FT_C_SETTLEMENT_INFO_LEN]
Settlement information.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING FTProductID](#) [FT_C_SEC_LEN]
Product code.

5.238.1 Detailed Description

Subclass - Contains information about a leg of the RFQ Order.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
OffsetSettlDays	SHORT	1			
SettlDate	LDATE	1			
Currency	STRING	FT_C_CURRENCY_LEN			
Account	ULONG	1			
MarketAffiliation	FT_C_MARKET_AFFILIATION	1			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.239 FT_C_RFQ_PRICE Class Reference

Subclass - RFQ quote in case of double quotation.

Data Fields

- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.

5.240 FT_C_RFQ_PROFILE Class Reference

5.239.1 Detailed Description

Subclass - RFQ quote in case of double quotation.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Qty	DOUBLE	1				
MinQty	DOUBLE	1				
Price	DOUBLE	1				
Yield	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.240 FT_C_RFQ_PROFILE Class Reference

Defines a profile of settings that can be assigned to a given RFQ type. RFQProfileID is used in the class FT_C_RFQ_PROFILE_PER_RFQTYPE_ID defined above.

Data Fields

- [STRING RFQProfileID \[FT_C_RFQPROFILE_LEN\]](#)
- [FT_C_RFQ_WHOCANRECEIVERFQQUOTE](#) WhoCanReceiveRFQQuote
- [FT_C_FLAG AnonymousRFQ](#)
- [FT_C_WRONG_IMAGE_CHECK](#) WrongProposalImageCheck
- [FT_C_FLAG CanSendOutrightRFQ](#)
- [FT_C_FLAG CanSendSwitchRFQ](#)
- [FT_C_FLAG CanSendButterflyRFQ](#)
- [FT_C_FLAG CanUseDestinationTypeAll](#)
- [FT_C_FLAG CanUseDestinationTypePrimary](#)
- [FT_C_FLAG CanUseDestinationTypeSelected](#)
- [FT_C_FLAG CanUseDestinationTypeProfile](#)
- [FT_C_FLAG CanUseDestinationTypeCCP](#)
- [FT_C_FLAG CanSpecifyBilateralOnly](#)
- [FT_C_FLAG CanSpecifyCCPOnly](#)
- [FT_C_FLAG CanSendCustomSettlementDate](#)
- [FT_C_RFQ_TYPE_DURATION](#) CanSendDurationCustom
- [FT_C_RFQ_TYPE_DURATION](#) CanSendDurationDay
- [FT_C_FLAG CanSendAcceptMarketBest](#)
- [FT_C_FLAG CanSendRFQActionNoAction](#)
- [FT_C_FLAG CanSendRFQActionSuspend](#)
- [FT_C_FLAG CanSendRFQActionDecreaseQty](#)
- [FT_C_FLAG CanSendMemberActionTradeOff](#)
- [FT_C_FLAG CanSendMemberActionUnwelcome](#)
- [FT_C_RFQ_TIMEOUT](#) RFQTimeout

- Validity time interval for single-leg quantity-based RFQs.*

 - [FT_C_RFQ_TIMEOUT QuoteTimeout](#)

Validity time interval for RFQ QUOTES answering to single-leg quantity-based RFQs.

 - [FT_C_RFQ_TIMEOUT AutoMatchTimeout](#)
 - [INT MinQuoteEditInterval](#)

RFQ QUOTES cannot be refreshed before MinQuoteEditInterval milliseconds from the most recent edit have expired.

 - [FT_C_RFQ_TIMEOUT PriceRFQTimeout](#)

Validity time interval for single-leg price+quantity-based RFQs.

 - [FT_C_RFQ_TIMEOUT PriceQuoteTimeout](#)

Validity time interval for RFQ QUOTES answering to single-leg price+quantity-based RFQs.

 - [FT_C_RFQ_TIMEOUT MLegRFQTimeout](#)

Validity time interval for multi-leg quantity-based RFQs.

 - [FT_C_RFQ_TIMEOUT MLegPriceRFQTimeout](#)

Validity time interval for RFQ QUOTES answering to multi-leg quantity-based RFQs.

 - [FT_C_FLAG CanSendBuySellRFQ](#)
 - [FT_C_RFQ_TIMEOUT LastLookTimeout](#)

Last-look time interval for quantity-based RFQs.

 - [FT_C_FLAG CanOrderBeLessQtyThanQuote](#)
 - [FT_C_RFQ_LEG_TYPE CanMinQtyMatchWithMoreQuotes](#)

Co-operative RFQs: if the RFQ provides a minimum quantity, it can aggress on multiple quotes if the sum of their quantities is greater than or equal to the minimum quantity.

 - [FT_C_FLAG CanSendMlegRFQWithoutPrice](#)

If 'Yes', this flag enables sending multi-leg RFQs without a price indication.

 - [FT_C_FLAG ForceAutomaticMatch](#)

If 'Yes', this flag forces an automatic match on the central system (as opposed to an explicit acceptance on the trader's GUI)

 - [FT_C_FLAG ForceRFQCloseAfterFirstFill](#)

If 'Yes', this flag terminates an RFQ after the first fill, thus imposing a single couple of initiator-recipient for the said RFQ.

 - [FT_C_FLAG CanSellSideSendMultipleQuotes](#)

If 'Yes', this flag enables recipients to answer with more than one quote for the same RFQ.

 - [FT_C_FLAG CanSellSideSendLessQtyThanRFQ](#)

If 'Yes', this flag enables recipients to answer the RFQ with less quantity than requested.

 - [FT_C_FLAG CanSendMinQtyLessThanQtyRFQ](#)

If 'Yes', this flag enables sending an RFQ with a minimum quantity greater than zero and less than the (total) quantity. If 'No' only all-or-nothing requests can be sent (i.e. those having minimum quantity equal to the total one)

 - [FT_C_FLAG OTWEnabled](#)

If 'Yes', this flag forces prices sent by the recipients to become firm only after the previous on-the-wire time interval has expired.

 - [INT OTWRefresh](#)

Default number of on-the-wire time intervals.

 - [FT_C_ENABLED_COUNTERING EnabledCountering](#)

Indicates what type of countering is enabled.

 - [FT_C_QUOTE_STATUS_AFTER_LAST_LOOK QuoteStatusAfterLastLook](#)

Indicates the status of an RFQ QUOTE after last-look rejection.

 - [FT_C_FLAG EnableRFQFromPrivateOfferings](#)

Indicates if the GUI can allow initiating an RFQ from a private offering.

 - [INT MaxRecipientNo](#)

Maximum number of recipients for an RFQ (RO-2,3)(IOI-2, IOI-3)(LO-2, LO-3) (TS-2, TS-3) (BFLY-2, BFLY-3) (LST-2, LST-3)

 - [DOUBLE MaxQty](#)

Maximum quantity for the RFQ this profile is assigned to.

 - [ULONG MinimumQty](#)

- Maximum value for the minimum quantity in limit orders (LO-5)*

 - [FT_C_RFQ_TIMEOUT ResponseTimeOut](#)

Time interval, given to all recipients, to reply to an RFQ (GEN18, GEN19, NT04) NOT USED.
 - [FT_C_RFQ_TIMEOUT CounteringTimeout](#)

Amount of time a recipient has to respond to an initiator's counter (NT07)
 - [FT_C_RFQ_TIMEOUT DueInTimeOut](#)

Default time interval to collect responses for List Trading.
 - [FT_C_RFQ_TIMEOUT GoodForTimeout](#)

Default time interval during which prices sent by the recipients in list trading are firm (i.e. not subject)
 - [FT_C_MATURITY_RULE MaturityRule](#)

Maturity rule for butterfly trades (LBFLY19)
 - [INT MaxListItem](#)

Max number of row items in a list (valid only when RFQType = LIST) (LOL05)
 - [INT MaxRFQNoPerOperator](#)

Max number of active RFQs per operator (RR05)
 - [FT_C_FLAG AutotraderRouting](#)

If 'Yes', this flag indicates that the first routing rule that is applied is the one for autotraders.
 - [FT_C_FLAG OperatorRouting](#)

If 'Yes', this flag indicates that RFQs must be routed following the TRADING_BOOK_RULES.
 - [FT_C_FLAG_UND EarlyRelease](#)

This field indicates if RFQ QUOTES, sent as answers in a list ticket, can be revealed before the expiration of DueInTimeOut.
 - [FT_C_AUTOMATCH_CRITERIA MultilegAutomatchCriteria](#)

Specifies how to match yield-spread-based switch tickets.
 - [INT MinLimitOrderValidity](#)

Specifies the minimum duration of a limit order in seconds.
 - [FT_C_RFQ_VERB RFQEnabledVerb](#)

Specifies which verb is allowed while sending a new RFQ, it can be Buy/Sell (no restriction on Verb)
 - [FT_C_FLAG CanSendMaturityDate](#)

Indicates if a maturity date can be specified in an RFQ (e.g. Canadian Money Market)
 - [FT_C_FLAG CanSendSettlDateInQuote](#)

Indicates if a settlement date can be specified in an RFQ QUOTE.
 - [FT_C_FLAG CanSendQtyHigherInQuote](#)

Indicates if a quantity higher than the quantity of the RFQ can be sent in a RFQ QUOTE.
 - [FT_C_FLAG QuoteIDInDestinationUserText](#)

Indicates if the DestinationUserText field contains the QuoteID sent by the Sell Side (CMM only)
 - [FT_C_FLAG ForceSameDestinationInList](#)

Indicates if the all the RFQs inside a list must have the same Destinations.
 - [FT_C_FLAG CanSendSettlementSystem](#)

Indicates if a settlement system can be specified in a RFQ.
 - [ULONG TimeoutToSendFirstQuote](#)

Indicates the maximum number of seconds within which the sell side has to respond to an RFQ (20 seconds for My Bid/Offer, 60 seconds for Request Offer) (GEN18, GEN19, NT04)
 - [ULONG ListGoodForLimit](#)

Threshold value for list trading in seconds. If the initiator requests a "good for time" longer than this value, the dealer is granted a last look on row items when the Due In and ListGoodForLimit timers have expired.
 - [FT_C_QTY_CHANGE CanSellSideChangeQty](#)

Defines how the sell side can change the quantity of the RFQ QUOTE.
 - [FT_C_FLAG DisableEditPriceDuringLastLook](#)

Disables the price editing during the last look.
 - [FT_C_FLAG CanDeleteRFQBeforeQuote](#)

- [FT_C_QUOTE_STATUS_AFTER_LAST_LOOK](#) `QuoteStatusAfterLastLookTimeout`
Enables Buy side to delete an RFQ before any Sell side has sent an RFQ QUOTE.
- [USHORT](#) `MaxOTWNum`
Indicates the status of an RFQ QUOTE after the last-look timeout.
- [USHORT](#) `MaxOTWNum`
Maximum on-the-wire time intervals.
- [FT_C_NO_LAST_LOOK](#) `NoLastLook`
Indicates if this RFQ will be forced to have an infinite on-the-wire time intervals.

5.240.1 Detailed Description

Defines a profile of settings that can be assigned to a given RFQ type. RFQProfileID is used in the class FT_C_RFQ_PROFILE_PER_RFQTYPE_ID defined above.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_PROFILE_ID = 30297
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	#	ELEMS
RFQProfileID					STRING		
FT_C_RFQPROFILE_LEN	1						
WhoCanReceiveRFQQuote					FT_C_RFQ_WHOCANRECEIVERFQQQUOTE	1	
AnonymousRFQ					FT_C_FLAG	1	
WrongProposalImageCheck					FT_C_WRONG_IMAGE_CHECK	1	
CanSendOutrightRFQ					FT_C_FLAG	1	
CanSendSwitchRFQ					FT_C_FLAG	1	
CanSendButterflyRFQ					FT_C_FLAG	1	
CanUseDestinationTypeAll					FT_C_FLAG	1	
CanUseDestinationTypePrimary					FT_C_FLAG	1	
CanUseDestinationTypeSelected					FT_C_FLAG	1	
CanUseDestinationTypeProfile					FT_C_FLAG	1	
CanUseDestinationTypeCCP					FT_C_FLAG	1	
CanSpecifyBilateralOnly					FT_C_FLAG	1	
CanSpecifyCCPOnly					FT_C_FLAG	1	
CanSendCustomSettlementDate					FT_C_FLAG	1	
CanSendDurationCustom					FT_C_RFQ_TYPE_DURATION	1	
CanSendDurationDay					FT_C_RFQ_TYPE_DURATION	1	
CanSendAcceptMarketBest					FT_C_FLAG	1	
CanSendRFQActionNoAction					FT_C_FLAG	1	
CanSendRFQActionSuspend					FT_C_FLAG	1	
CanSendRFQActionDecreaseQty					FT_C_FLAG	1	

5.240 FT_C_RFQ_PROFILE Class Reference

CanSendMemberActionTradeOff	FT_C_FLAG	1
CanSendMemberActionUnwelcome	FT_C_FLAG	1
RFQTimeout	FT_C_RFQ_TIMEOUT	1
QuoteTimeout	FT_C_RFQ_TIMEOUT	1
AutoMatchTimeout	FT_C_RFQ_TIMEOUT	1
MinQuoteEditInterval	INT	1
PriceRFQTimeout	FT_C_RFQ_TIMEOUT	1
PriceQuoteTimeout	FT_C_RFQ_TIMEOUT	1
MLegRFQTimeout	FT_C_RFQ_TIMEOUT	1
MLegPriceRFQTimeout	FT_C_RFQ_TIMEOUT	1
CanSendBuySellRFQ	FT_C_FLAG	1
LastLookTimeout	FT_C_RFQ_TIMEOUT	1
CanOrderBeLessQtyThanQuote	FT_C_FLAG	1
CanMinQtyMatchWithMoreQuotes	FT_C_RFQ_LEG_TYPE	1
CanSendMlegRFQWithoutPrice	FT_C_FLAG	1
ForceAutomaticMatch	FT_C_FLAG	1
ForceRFQCloseAfterFirstFill	FT_C_FLAG	1
CanSellSideSendMultipleQuotes	FT_C_FLAG	1
CanSellSideSendLessQtyThanRFQ	FT_C_FLAG	1
CanSendMinQtyLessThanQtyRFQ	FT_C_FLAG	1
OTWEnabled	FT_C_FLAG	1
OTWRefresh	INT	1
EnabledCountering	FT_C_ENABLED_COUNTERING	1
QuoteStatusAfterLastLook	FT_C_QUOTE_STATUS_AFTER_LAST_LOOK	1
EnableRFQFromPrivateOfferings	FT_C_FLAG	1
MaxRecipientNo	INT	1
MaxQty	DOUBLE	1
MinimumQty	ULONG	1
ResponseTimeOut	FT_C_RFQ_TIMEOUT	1
CounteringTimeout	FT_C_RFQ_TIMEOUT	1
DueInTimeOut	FT_C_RFQ_TIMEOUT	1
GoodForTimeout	FT_C_RFQ_TIMEOUT	1
MaturityRule	FT_C_MATURITY_RULE	1
MaxListItem	INT	1
MaxRFQNoPerOperator	INT	1
AutotraderRouting	FT_C_FLAG	1

OperatorRouting	FT_C_FLAG	1
EarlyRelease	FT_C_FLAG_UND	1
MultilegAutomatchCriteria	FT_C_AUTOMATCH_CRITERIA	1
MinLimitOrderValidity	INT	1
RFQEnabledVerb	FT_C_RFQ_VERB	1
CanSendMaturityDate	FT_C_FLAG	1
CanSendSettlDateInQuote	FT_C_FLAG	1
CanSendQtyHigherInQuote	FT_C_FLAG	1
QuoteIDInDestinationUserText	FT_C_FLAG	1
ForceSameDestinationInList	FT_C_FLAG	1
CanSendSettlementSystem	FT_C_FLAG	1
TimeoutToSendFirstQuote	ULONG	1
ListGoodForLimit	ULONG	1
CanSellSideChangeQty	FT_C_QTY_CHANGE	1
DisableEditPriceDuringLastLook	FT_C_FLAG	1
CanDeleteRFQBeforeQuote	FT_C_FLAG	1
QuoteStatusAfterLastLookTimeout	FT_C_QUOTE_STATUS_AFTER_LAST_LOOK	1
MaxOTWNum	USHORT	1
NoLastLook	FT_C_NO_LAST_LOOK	1

KEY Definition:

KEYUNIQUE FT_C_RFQ_PROFILEKey = 1

SEG MEMBER TYPE

1 RFQProfileID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.241 FT_C_RFQ_PROFILE_PER_RFQTYPE Class Reference

(FTX) Defines global (Exchange, Market) and SecurityType-specific (SectionID) settings, with the possibility to set exceptions on RFQType and TermID. Please assign an RFQProfileID at the <Exchange,Market,SectionID,RFQType> level.

Data Fields

- [STRING ExchangeID](#) [[FT_C_EXCHANGE_LEN](#)]
- [STRING MarketID](#) [[FT_C_MARKET_LEN](#)]
- [STRING SectionID](#) [[FT_C_SECTION_LEN](#)]
- [STRING RFQTypeID](#) [[FT_C_RFQTYPE_LEN](#)]
- [STRING RFQProfileID](#) [[FT_C_RFQPROFILE_LEN](#)]

5.242 FT_C_RFQ_QUOTE Class Reference

5.241.1 Detailed Description

(FTX) Defines global (Exchange, Market) and SecurityType-specific (SectionID) settings, with the possibility to set exceptions on RFQType and TermID. Please assign an RFQProfileID at the <Exchange,Market,SectionID,RFQType> level.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_PROFILE_PER_RFQTYPE_ID = 30296
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
RFQTypeID	STRING	FT_C_RFQTYPE_LEN	4
RFQProfileID	STRING	FT_C_RFQPROFILE_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFQ_PROFILE_PER_RFQTYPEKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	RFQTypeID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.242 FT_C_RFQ_QUOTE Class Reference

Class used to reply to request for quotes.

Data Fields

- [STRING RfqQuoteID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ quote.
- [STRING MrkRfqQuoteID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ quote assigned by the market.
- [FT_C_RFQ_QUOTE_MLEG_INFO Leg \[FT_C_TRADINGLEG_LEN\]](#)
Information about the leg (the maximum number of legs is 3)
- [STRING RfqRefID \[FT_C_ORDER_LEN\]](#)
ID of the RFQ this class refers to.
- [STRING ClientRfqQuoteID \[FT_C_CLIENT_ORDER_LEN\]](#)
Free text.
- [FT_C_RFQ_MEMBER_INFO Issuer](#)
Information about the issuer of this FT_C_RFQ_QUOTE (recipient of FT_C_REQUEST_FOR_QUOTE_MLEG)
- [FT_C_RFQ_MEMBER_INFO Destination](#)
Information about the member this quote is addressed to (typically, the initiator of an RFQ)

- [LDATE CreationDate](#)
Date of creation of the auction.
- [MTIME CreationTime](#)
Time of creation of the auction.
- [LDATE UpdateDate](#)
Last update date.
- [MTIME UpdateTime](#)
Last update time.
- [FT_C_RFQ_QUOTE_STATUS Status](#)
Status of the auction quote.
- [USHORT ValidityThreshold](#)
Offset (in seconds) before the quote expires.
- [LDATE ValidityDate](#)
First date of validity of the auction.
- [MTIME ValidityTime](#)
Time of validity of the auction.
- [USHORT AutomaticMatchingThreshold](#)
Number of seconds during which, if the issuer accepts the quote, the trade is automatically executed.
- [LDATE AutomaticMatchingValidityDate](#)
Date within the trade is automatically executed if the issuer accepts quote.
- [MTIME AutomaticMatchingValidityTime](#)
Time within the trade is automatically executed if the issuer accepts quote.
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
Free text.
- [FT_C_CLIENT_INFO Client](#)
- [DOUBLE Haircut](#)
Not used
- [DOUBLE SpotPrice \[FT_C_TRADINGLEG_LEN\]](#)
Used for Repo trading only.
- [FT_C_CLEARING_MODE ClearingMode](#)
Indicates how the quote will be settled.
- [STRING SettlSystemID \[FT_C_SETTL_SYSTEM_LEN\]](#)
Settlement system code.
- [STRING ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)
ID of the Central Counterpart code.
- [ULONG SeqNo](#)
Incremental for each RFQ change.
- [STRING ClearingMemberID \[FT_C_MEMBER_LEN\]](#)
ID of the Clearing Member.
- [FT_C_PERIOD_SEQUENCE PaymentSequence](#)
Payment frequency specification.
- [FT_C_DAY_COUNT_FRACTION DayCountFraction](#)
Day Count Fraction specification.
- [DOUBLE UpFront](#)
Upfront of the RFQ.
- [FT_C_IN_OUT_FLAG InOutFlag](#)
Indicates whether it is an incoming quote or an outgoing quote.
- [FT_C_MATCHING_TYPE QuoteMatchingType](#)
Quote matching type.
- [FT_C_RFCQ_ADDITIONAL_STATUS AdditionalStatus](#)

- Additional status information.*

 - **FT_C_FLAG Automatic**
Indicates whether the RFQ quote has been accepted or rejected.
 - **STRING ParentOrderID [FT_C_ORDER_LEN]**
OrderID of the care order the RFQ is linked to.
 - **FT_C_RFQ_PRICE AskQuote [FT_C_TRADINGLEG_LEN]**
In case of double quotation.
 - **STRING AskMrkRfqQuoteID [FT_C_ORDER_LEN]**
ID of the RFQ assigned by the market (in case of double quotation)
 - **STRING StrategyManager [FT_C_STRATEGY_MANAGER_LEN]**
Name of the strategy manager.
 - **STRING StrategyWireValue [FT_C_STRATEGY_WIRE_VALUE_LEN]**
Strategy identifier used in fix ATDL messages.
 - **STRING StrategyVersion [FT_C_STRATEGY_VERSION_LEN]**
ATDL Strategy definition version.
 - **STRING StrategyParameter [FT_C_STRATEGY_PARAMETER_LEN]**
ATDL Strategy parameters (fix string format)
 - **FT_C_STRATEGY_STATUS StrategyStatus**
Status of the ATDL Strategy.
 - **FT_C_QUOTE_AUTO AutomaticFlag**
 - **FT_C_FIRM_INFO InvestmentDecisionFirm**
Firm (person/algorithm) who decided the investment MIFIDII.
 - **FT_C_FIRM_INFO ExecutionDecisionFirm**
Firm (person/algorithm) who executed the investment MIFIDII.
 - **ULONG CreationTimeMicroSec**
Microseconds to add to the time set in the CreationTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
 - **ULONG UpdateTimeMicroSec**
Microseconds to add to the time set in the UpdateTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
 - **ULONG TradingVenueSeqNo**
Trading Venue Sequence Number MIFIDII.
 - **FT_C_XVA XVAs [FT_C_TRADINGLEG_LEN]**
Valuation adjustments for derivatives instruments.
 - **FT_C_RFQ_MLEG_TH TheorValues [FT_C_TRADINGLEG_LEN]**
Theoretical values.
 - **FT_C_FLAG QuotationIsFirm**
(FTX) Indicates if the Price/Yield has been sent to the customer or is internally stored, waiting for OTW Time expiration before being sent
 - **USHORT AutomaticMatchingRefresh**
Max number of quoted price updates before the price eventually goes subject (FTX)
 - **FT_C_APPROVAL_INFO Approval**
Defines if there is still a Price, set by an AutoTrader, that has to be approved by one of the operators. Operators who have to approve such price are selected following the trading book rules (see [FT_C_TRADING_BOOK](#))
 - **LDATE MaturityDate [FT_C_TRADINGLEG_LEN]**
Defines the MaturityDate for the securities in each leg (for Inventory Trading/Money Market)
 - **LDATE SettlDate [FT_C_TRADINGLEG_LEN]**
Defines the Settlement Date for the securities in each leg (for Inventory Trading/Money Market)
 - **FT_C_FLAG IsTraderDecide**
Defines if the Quote is a Trader Decide or not.
 - **FT_C_RFQ_QUOTE_EXTENDED_LEG Leg4**

Information about the fourth leg.

- **STRING** MassActionID [FT_C_MASS_ACTION_LEN]

Reserved use

- **FT_C_FLAG** PersistOTW

Indicates whether the quote persists after the On The Wire time has expired.

- **FT_C_SECURITY_INFO** SecInfo [FT_C_EXT_TRADINGLEG_LEN]
- **DOUBLE** LegsHaircut [FT_C_EXT_TRADINGLEG_LEN]

Contains the haircut of each leg.

- **DOUBLE** Margin [FT_C_EXT_TRADINGLEG_LEN]

Contains the margin of each leg, specified by a Sales in sales-to-trader workflow.

- **DOUBLE** CurrentFirmPrice [FT_C_EXT_TRADINGLEG_LEN]

Contains the price of each leg, visible by Buy Side Operators. The price is refreshed at most once per On The Wire Cycle.

- **USHORT** RemainingOTWCycles

Indicates the number of On The Wire cycles before the price goes subject.

- **ULONG** CounterpartSeqNo

It contains the last version (i.e. sequence number) of this quote that was distributed to Destination Member (see field Destination.MemberID)

- **FT_C_SECURITY_INFO_EXT** SecInfoExt [FT_C_EXT_TRADINGLEG_LEN]

Additional information needed to identify a SWAP.

- **FT_C_RFQ_VERB** AcceptedVerb [FT_C_EXT_TRADINGLEG_LEN]

Accepted verb for each leg in case of double quotation and filled quote.

- **DOUBLE** UMid [FT_C_EXT_TRADINGLEG_LEN]

Unbiased mid level.

- **FT_C_EXECUTION_SOURCE_CODE** ExecutionSourceCode

A simplified FIA Execution Source Code Schema that aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin, allowing executing and clearing brokers to easily reference the appropriate brokerage rate for the execution method.

- **DOUBLE** BenchmarkSpread [FT_C_EXT_TRADINGLEG_LEN]

Spread between primary and benchmark.

- **FT_C_SHORT_SELL_TYPE** ShortSellType [FT_C_EXT_TRADINGLEG_LEN]

Indicates if the Sell Rfq Quote is a ShortSell one.

- **STRING** InternalProperties [FT_C_INTERNALPROP_LEN]

Internal use.

- **FT_C_RFQ_DEALER_QUOTE** DealerQuote [FT_C_EXT_TRADINGLEG_LEN]

Contains information about the price sent by the dealer, before market correction (used in FTX only)

- **FT_C_MODIFIED_QUOTE** ModifiedQuote

Contains information about the change made by the market on the price sent by the dealer (used in FTX only)

- **STRING** TXResult [FT_C_TX_RESULT_DESC_LEN]

Contains information about the error that occurred during the dealer's price change. This will be filled in only when the field ModifiedQuote is set to FT_C_MODIFIED_QUOTE_ChangingError (used in FTX only)

- **FT_C_RFQ_DEALER_QUOTE** LastDealerQuote [FT_C_EXT_TRADINGLEG_LEN]

Contains information about the price sent by the dealer and published to Buy Side operators (i.e. referred to last OTW cycle), before the market correction (used in FTX only)

5.242.1 Detailed Description

Class used to reply to request for quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_QUOTE_ID = 30267

- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	# ELEMS
RfqQuoteID					STRING	FT_C_ORDER_LEN
1						
MrkRfqQuoteID					STRING	FT_C_ORDER_LEN
Leg					FT_C_RFQ_QUOTE_MLEG_INFO	FT_C_TRADINGLEG_LEN
RfqRefID					STRING	FT_C_ORDER_LEN
ClientRfqQuoteID					STRING	FT_C_CLIENT_ORDER_LEN
Issuer					FT_C_RFQ_MEMBER_INFO	1
Destination					FT_C_RFQ_MEMBER_INFO	1
CreationDate					LDATE	1
CreationTime					MTIME	1
UpdateDate					LDATE	1
UpdateTime					MTIME	1
Status					FT_C_RFQ_QUOTE_STATUS	1
ValidityThreshold					USHORT	1
ValidityDate					LDATE	1
ValidityTime					MTIME	1
AutomaticMatchingThreshold					USHORT	1
AutomaticMatchingValidityDate					LDATE	1
AutomaticMatchingValidityTime					MTIME	1
UserText					STRING	FT_C_USER_TEXT_LEN
Client					FT_C_CLIENT_INFO	1
Haircut					DOUBLE	1
SpotPrice					DOUBLE	FT_C_TRADINGLEG_LEN
ClearingMode					FT_C_CLEARING_MODE	1
SettlSystemID					STRING	FT_C_SETTL_SYSTEM_LEN
ClearingHouseID					STRING	
FT_C_CLEARING_HOUSE_LEN						
SeqNo					ULONG	1
ClearingMemberID					STRING	FT_C_MEMBER_LEN
PaymentSequence					FT_C_PERIOD_SEQUENCE	1
DayCountFraction					FT_C_DAY_COUNT_FRACTION	1
UpFront					DOUBLE	1
InOutFlag					FT_C_IN_OUT_FLAG	1
QuoteMatchingType					FT_C_MATCHING_TYPE	1

AdditionalStatus	FT_C_RFCQ_ADDITIONAL_STATUS	1
Automatic	FT_C_FLAG	1
ParentOrderID	STRING	FT_C_ORDER_LEN
AskQuote	FT_C_RFQ_PRICE	FT_C_TRADINGLEG_LEN
AskMrkRfqQuoteID	STRING	FT_C_ORDER_LEN
StrategyManager	STRING	
FT_C_STRATEGY_MANAGER_LEN		
StrategyWireValue	STRING	
FT_C_STRATEGY_WIRE_VALUE_LEN		
StrategyVersion	STRING	
FT_C_STRATEGY_VERSION_LEN		
StrategyParameter	STRING	
FT_C_STRATEGY_PARAMETER_LEN		
StrategyStatus	FT_C_STRATEGY_STATUS	1
AutomaticFlag	FT_C_QUOTE_AUTO	1
InvestmentDecisionFirm	FT_C_FIRM_INFO	1
ExecutionDecisionFirm	FT_C_FIRM_INFO	1
CreationTimeMicroSec	ULONG	1
UpdateTimeMicroSec	ULONG	1
TradingVenueSeqNo	ULONG	1
XVAs	FT_C_XVA	FT_C_TRADINGLEG_LEN
TheorValues	FT_C_RFQ_MLEG_TH	FT_C_TRADINGLEG_LEN
QuotationIsFirm	FT_C_FLAG	1
AutomaticMatchingRefresh	USHORT	1
Approval	FT_C_APPROVAL_INFO	1
MaturityDate	LDATE	FT_C_TRADINGLEG_LEN
SettlDate	LDATE	FT_C_TRADINGLEG_LEN
IsTraderDecide	FT_C_FLAG	1
Leg4	FT_C_RFQ_QUOTE_EXTENDED_LEG	1
MassActionID	STRING	FT_C_MASS_ACTION_LEN
PersistOTW	FT_C_FLAG	1
SecInfo	FT_C_SECURITY_INFO	
FT_C_EXT_TRADINGLEG_LEN		
LegsHaircut	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
Margin	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
CurrentFirmPrice	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
RemainingOTWCycles	USHORT	1
CounterpartSeqNo	ULONG	1
SecInfoExt	FT_C_SECURITY_INFO_EXT	
FT_C_EXT_TRADINGLEG_LEN		
AcceptedVerb	FT_C_RFQ_VERB	
FT_C_EXT_TRADINGLEG_LEN		
UMid	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		

5.243 FT_C_RFQ_QUOTE_EXTENDED_LEG Class Reference

ExecutionSourceCode	FT_C_EXECUTION_SOURCE_CODE	1
BenchmarkSpread	DOUBLE	
FT_C_EXT_TRADINGLEG_LEN		
ShortSellType	FT_C_SHORT_SELL_TYPE	
FT_C_EXT_TRADINGLEG_LEN		
InternalProperties	STRING	FT_C_INTERNALPROP_LEN
DealerQuote	FT_C_RFQ_DEALER_QUOTE	
FT_C_EXT_TRADINGLEG_LEN		
ModifiedQuote	FT_C_MODIFIED_QUOTE	1
TXResult	STRING	
FT_C_TX_RESULT_DESC_LEN		
LastDealerQuote	FT_C_RFQ_DEALER_QUOTE	
FT_C_EXT_TRADINGLEG_LEN		

KEY Definition:

KEYUNIQUE FT_C_RFQ_QUOTEKey = 1

SEG MEMBER TYPE

1 RfqQuoteID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.243 FT_C_RFQ_QUOTE_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the RFQ Quote.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE ExecutedQty](#)
Executed Quantity.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [FT_C_RFQ_VERB Verb](#)
Verb.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency used for the negotiation.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)

Product code.

- [DOUBLE SpotPrice](#)

Used for Repo trading only.

- [FT_C_RFQ_PRICE AskQuote](#)

In case of double quotation.

- [FT_C_XVA XVAs](#)

Valuation adjustments for derivatives instruments.

- [FT_C_RFQ_MLEG_TH TheorValues](#)

Theoretical values.

- [LDATE MaturityDate](#)

Defines the MaturityDate for the security of the leg (for Inventory Trading/Money Market)

- [LDATE SettlDate](#)

Defines the Settlement Date for the security of the leg (for Inventory Trading/Money Market)

5.243.1 Detailed Description

Subclass - Contains information about a leg of the RFQ Quote.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
ExecutedQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
Currency	STRING	FT_C_CURRENCY_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
SpotPrice	DOUBLE	1			
AskQuote	FT_C_RFQ_PRICE	1			
XVAs	FT_C_XVA	1			
TheorValues	FT_C_RFQ_MLEG_TH	1			
MaturityDate	LDATE	1			
SettlDate	LDATE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.244 FT_C_RFQ_QUOTE_MLEG_INFO Class Reference

Subclass - Contains information about a leg of the request for quote multileg.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE MinQty](#)
Minimum Quantity.
- [DOUBLE ExecutedQty](#)
Executed Quantity.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [FT_C_RFQ_VERB Verb](#)
Verb.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency used for the negotiation.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING FTProductID \[FT_C_SEC_LEN\]](#)
Product code.

5.244.1 Detailed Description

Subclass - Contains information about a leg of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Qty	DOUBLE	1			
MinQty	DOUBLE	1			
ExecutedQty	DOUBLE	1			
Price	DOUBLE	1			
Yield	DOUBLE	1			
Verb	FT_C_RFQ_VERB	1			
Currency	STRING	FT_C_CURRENCY_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.245 FT_C_RFQ_QUOTE_RANK Class Reference

Provides the position of the quotation of the request for quote.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [STRING RfqQuoteID](#) [FT_C_ORDER_LEN]
- [STRING RfqID](#) [FT_C_ORDER_LEN]
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
- [ULONG Position](#)
- [ULONG TotalNumberOfRFQQuote](#)
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING FTProductID](#) [FT_C_SEC_LEN]

5.245.1 Detailed Description

Provides the position of the quotation of the request for quote.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_QUOTE_RANK_ID = 30174
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN				
RfqQuoteID	STRING	FT_C_ORDER_LEN	1			
RfqID	STRING	FT_C_ORDER_LEN				
MemberID	STRING	FT_C_MEMBER_LEN				
Position	ULONG	1				
TotalNumberOfRFQQuote	ULONG	1				
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
FTProductID	STRING	FT_C_SEC_LEN				

KEY Definition:

```

KEYUNIQUE FT_C_RFQ_QUOTE_RANKKey = 1

SEG MEMBER      TYPE
1   RfqQuoteID  KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.246 FT_C_RFQ_REPO_RATE_INFO Class Reference

Subclass - Repo Rate Information.

Data Fields

- [DOUBLE Interest](#)
Interest of Repo Rate.
- [LDATE NextCouponDate](#)
Next Coupon Date referred to Repo Rate.

5.246.1 Detailed Description

Subclass - Repo Rate Information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Interest	DOUBLE	1				
NextCouponDate	LDATE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.247 FT_C_RFQ_REQ Class Reference

RFQ request entered by the operators.

Data Fields

- [FT_C_RFQ Rfq](#)
RFQ data.
- [FT_C_RFQ_DESTINATION_TYPE DestinationType](#)
Type of destination of the RFQ.
- [USHORT DestinationNumber](#)
Number of destinations the RFQ is sent to.
- [FT_C_RFQ_DESTINATION DestinationList \[FT_C_RFQ_DESTINATION_LEN\]](#)
List of the identifier of the destinations for competitive auction (when more than one destination)
- [DOUBLE MinQty](#)
Minimum quantity of the RFQ.
- [STRING PropMsgID \[FT_C_ORDER_LEN\]](#)
ID of the quote of interest.
- [FT_C_FORCE_TYPE ForceRepo](#)
- [FT_C_FLAG BilateralOnlyFlag](#)
- [DOUBLE Yield](#)
Yield of the RFQ.
- [FT_C_RFQ_DESTINATION DestinationListExt \[FT_C_RFQ_DESTINATION_LEN\]](#)
Extension of destinations list (added here for backward compatibility)

- **FT_C_CLIENT_INFO Client**
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
ID of the market place.
- **STRING MarketID [FT_C_MARKET_LEN]**
ID of the market.
- **STRING FTProductID [FT_C_SEC_LEN]**
Product code.
- **STRING BrokerID [FT_C_BROKER_LEN]**
ID of the broker.
- **FT_C_RFQ_TRADING_MODEL TradingModel**
Trading model to follow for the RFQ.
- **ULONG RfcqDuration**
Duration of the competitive RFQ (expressed in seconds)
- **FT_C_RFQ_EXT RfqExt**
- **FT_C_RFQ_MODE_TYPE RfqModeType**
Depending on the trading model, rule to apply to the RFQ.
- **FT_C_FLAG Competitive**
Indicates if the RFQ is competitive (sent to more than one destination)
- **FT_C_RFQ_TYPE RfqType**
Type of the RFQ.
- **FT_C_ALLOCATION_TYPE AllocationType**
Type of allocation.
- **ULONG AllocationId**
Unique ID of the pre-allocation or of the allocation during the trade splitting phase.
- **FT_C_RFCQ_ORIGIN RfcqOrigin**
RFCQ Origin(From Scratch, >From Single Dealer Page, From Inventory)
- **FT_C_RFCQ_QUANTITY_CALCULATION QuantityCalculation**
Type of quantity calculation carried out by the Buy Side member.
- **FT_C_FLAG AdjustedFg**
If flagged 'Yes', the price includes fees.
- **FT_C_RFQ_TRADE_TYPE TradeType**
- **FT_C_SHORT_SELL_TYPE ShortSellType**
Indicates if the Sell Request for Quote is a ShortSell one.
- **STRING ShortSellExternalAccount [FT_C_ACCOUNT_LEN]**
If the Sell order is a ShortSell order; this field contains the account for external check.
- **FT_C_FLAG UseIoIFg**
Specifies whether the Indication of Interest has to be used as limit price.
- **FT_C_FLAG AutomatchingFg**
If flagged 'Yes', the order has been generated by the central system.

5.247.1 Detailed Description

RFQ request entered by the operators.

This class lists all the request for quote request entered by the operator.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_REQ_ID = 30047
- Subscription enabled: YES
- Transactions enabled: YES

5.247 FT_C_RFQ_REQ Class Reference

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
Rfq	FT_C_RFQ	1
1		
DestinationType	FT_C_RFQ_DESTINATION_TYPE	1
DestinationNumber	USHORT	1
DestinationList	FT_C_RFQ_DESTINATION	FT_C_RFQ_DESTINATION_LEN
MinQty	DOUBLE	1
PropMsgID	STRING	FT_C_ORDER_LEN
ForceRepo	FT_C_FORCE_TYPE	1
BilateralOnlyFlag	FT_C_FLAG	1
Yield	DOUBLE	1
DestinationListExt	FT_C_RFQ_DESTINATION	FT_C_RFQ_DESTINATION_LEN
Client	FT_C_CLIENT_INFO	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
TradingModel	FT_C_RFQ_TRADING_MODEL	1
RfcqDuration	ULONG	1
RfqExt	FT_C_RFQ_EXT	1
RfqModeType	FT_C_RFQ_MODE_TYPE	1
Competitive	FT_C_FLAG	1
RfqType	FT_C_RFQ_TYPE	1
AllocationType	FT_C_ALLOCATION_TYPE	1
AllocationId	ULONG	1
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
AdjustedFg	FT_C_FLAG	1
TradeType	FT_C_RFQ_TRADE_TYPE	1
ShortSellType	FT_C_SHORT_SELL_TYPE	1
ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
UseIoIFg	FT_C_FLAG	1
AutomatchingFg	FT_C_FLAG	1

KEY Definition:

KEYUNIQUE FT_C_RFQ_REQIdKey = 1

SEG	MEMBER	TYPE
-----	--------	------

```
1 Rfq.RfqID KEYS
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.248 FT_C_RFQ_REQ_EXT Class Reference

RFQ request entered by the operators.

Data Fields

- [FT_C_RFQ Rfq](#)
- [FT_C_RFQ_DESTINATION_TYPE DestinationType](#)
Destination of the request.
- [USHORT DestinationNumber](#)
Destination number.
- [FT_C_RFQ_DESTINATION DestinationList \[FT_C_RFQ_DESTINATION_LEN\]](#)
List of destinations.
- [DOUBLE MinQty](#)
- [STRING PropMsgID \[FT_C_ORDER_LEN\]](#)
- [FT_C_FORCE_TYPE ForceRepo](#)
- [FT_C_FLAG BilateralOnlyFlag](#)
- [STRING TermID \[FT_C_TERM_LEN\]](#)
- [LDATE StartDate](#)
- [LDATE EndDate](#)
- [STRING StartDateID \[FT_C_DATE_LEN\]](#)
- [STRING EndDateID \[FT_C_DATE_LEN\]](#)
- [STRING FloatRateID \[FT_C_FLOAT_RATE_LEN\]](#)
- [DOUBLE Yield](#)
- [FT_C_RFQ_DESTINATION DestinationListExt \[FT_C_RFQ_DESTINATION_LEN\]](#)
Extension of destinations' list (added here for backward compatibility)
- [FT_C_CLIENT_INFO Client](#)
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
- [STRING FTPProductID \[FT_C_SEC_LEN\]](#)
- [STRING BrokerID \[FT_C_BROKER_LEN\]](#)
- [FT_C_RFQ_TRADING_MODEL TradingModel](#)
- [ULONG RfcqDuration](#)
Duration of the RFCQ (expressed in seconds)
- [FT_C_RFQ_EXT RfqExt](#)
- [FT_C_RFQ_MODE_TYPE RfqModeType](#)
- [FT_C_FLAG Competitive](#)
- [FT_C_RFQ_TYPE RfqType](#)
Type of the RFQ.
- [FT_C_ALLOCATION_TYPE AllocationType](#)
Type of allocation.
- [ULONG AllocationId](#)
Unique ID of the pre-allocation or of the allocation during the trade splitting phase.
- [FT_C_RFCQ_ORIGIN RfcqOrigin](#)

5.248 FT_C_RFQ_REQ_EXT Class Reference

RFQ Origin(From Scratch, From Single Dealer Page, From Inventory)

- [FT_C_RFQ_QUANTITY_CALCULATION](#) *QuantityCalculation*

Type of quantity calculation carried out by the Buy Side member.

- [FT_C_FLAG](#) *AdjustedFg*

If flagged 'Yes', the price includes fees.

5.248.1 Detailed Description

RFQ request entered by the operators.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_REQ_EXT_ID = 30150
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS U
PD FMT			
Rfq	FT_C_RFQ	1	
DestinationType	FT_C_RFQ_DESTINATION_TYPE	1	
DestinationNumber	USHORT	1	
DestinationList	FT_C_RFQ_DESTINATION	FT_C_RFQ_DESTINATION_LEN	
MinQty	DOUBLE	1	
PropMsgID	STRING	FT_C_ORDER_LEN	
ForceRepo	FT_C_FORCE_TYPE	1	
BilateralOnlyFlag	FT_C_FLAG	1	
TermID	STRING	FT_C_TERM_LEN	
StartDate	LDATE	1	
EndDate	LDATE	1	
StartDateID	STRING	FT_C_DATE_LEN	
EndDateID	STRING	FT_C_DATE_LEN	
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN	
Yield	DOUBLE	1	
DestinationListExt	FT_C_RFQ_DESTINATION	FT_C_RFQ_DESTINATION_LEN	
Client	FT_C_CLIENT_INFO	1	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	
MarketID	STRING	FT_C_MARKET_LEN	
FTProductID	STRING	FT_C_SEC_LEN	
BrokerID	STRING	FT_C_BROKER_LEN	
TradingModel	FT_C_RFQ_TRADING_MODEL	1	
RfcqDuration	ULONG	1	

RfqExt	FT_C_RFQ_EXT	1
RfqModeType	FT_C_RFQ_MODE_TYPE	1
Competitive	FT_C_FLAG	1
RfqType	FT_C_RFQ_TYPE	1
AllocationType	FT_C_ALLOCATION_TYPE	1
AllocationId	ULONG	1
RfcqOrigin	FT_C_RFCQ_ORIGIN	1
QuantityCalculation	FT_C_RFCQ_QUANTITY_CALCULATION	1
AdjustedFg	FT_C_FLAG	1

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.249 FT_C_RFQ_SETTLEMENT_INFO Class Reference

Subclass - Contains the settlement information of the leg.

Data Fields

- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
ID of the settlement system (linked to FT_C_SETTL_SYSTEM_ID)

5.249.1 Detailed Description

Subclass - Contains the settlement information of the leg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.250 FT_C_RFQ_SLIM_MLEG_INFO Class Reference

Subclass - Contains information about a leg of the request for quote multileg.

5.251 FT_C_RFQ_SLIM_QUOTE Class Reference

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.

5.250.1 Detailed Description

Subclass - Contains information about a leg of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Price	DOUBLE	1			
Yield	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.251 FT_C_RFQ_SLIM_QUOTE Class Reference

Class used to reply to request for quotes.

Data Fields

- [STRING RfqQuoteID \[FT_C_ORDER_LEN\]](#)
ID of the RFCQ quote.
- [FT_C_RFQ_SLIM_MLEG_INFO Leg \[FT_C_TRADINGLEG_LEN\]](#)
Information about the leg (the maximum number of legs is 3)
- [STRING RfqRefID \[FT_C_ORDER_LEN\]](#)
ID of the RFCQ this class refers to.
- [FT_C_RFQ_QUOTE_STATUS Status](#)
Status of the auction.
- [USHORT AutomaticMatchingThreshold](#)
Time during which the auction is in automatic matching.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID.
- [FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG Leg4](#)
Information about the fourth leg.

5.251.1 Detailed Description

Class used to reply to request for quotes.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_SLIM_QUOTE_ID = 30268
- Subscription enabled: **NO**
- Transactions enabled: YES

Data Definition:

NAME	INS	UPD	FMT	TYPE	#	ELEMS	K
RfqQuoteID				STRING	FT_C_ORDER_LEN		1
Leg				FT_C_RFQ_SLIM_MLEG_INFO	FT_C_TRADINGLEG_LEN		
RfqRefID				STRING	FT_C_ORDER_LEN		
Status				FT_C_RFQ_QUOTE_STATUS	1		
AutomaticMatchingThreshold				USHORT	1		
OperatorID				STRING	FT_C_OPERATOR_LEN		
Leg4				FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG	1		

KEY Definition:

KEYUNIQUE FT_C_RFQ_SLIM_QUOTEKey = 1

SEG	MEMBER	TYPE
1	RfqQuoteID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.252 FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the RFQ Quote.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.

5.253 FT_C_RFQ_SUMMARY_EXTENDED_LEG Class Reference

5.252.1 Detailed Description

Subclass - Contains information about a leg of the RFQ Quote.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
Price	DOUBLE	1			
Yield	DOUBLE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.253 FT_C_RFQ_SUMMARY_EXTENDED_LEG Class Reference

Subclass - Contains information about a leg of the Sell Side Summary.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique identifier of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN code of the tradable instrument.
- [FT_C_VERB Verb](#)
Verb.
- [DOUBLE Qty](#)
Quantity.
- [DOUBLE NominalValue](#)
Nominal value.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
Unique ID of the deal.
- [DOUBLE Price](#)
Price.
- [DOUBLE Yield](#)
Yield.
- [LDATE SettlementDate](#)
Settlement date.
- [USHORT SettlementOffset](#)
Settlement offset.
- [DOUBLE Principal](#)
Principal amount.
- [DOUBLE Accrued](#)
Accrued interests.

- **USHORT AccrualDays**
Number of accrual days.
- **STRING Currency** [FT_C_CURRENCY_LEN]
Currency code.
- **DOUBLE Bpv**
BPV of the tradable instrument at the time the RFCQ was created.
- **ULONG Account**
Account information.
- **STRING StageOrderID** [FT_C_ORDER_LEN]
Stage Order ID.
- **STRING ClientOrderID** [FT_C_CLIENT_ORDER_LEN]
Unique ID of the executed order within the client institution.
- **STRING SettlementInfo** [FT_C_SETTLEMENT_INFO_LEN]
- **STRING ExchangeID** [FT_C_EXCHANGE_LEN]
- **STRING MarketID** [FT_C_MARKET_LEN]
- **STRING FTProductID** [FT_C_SEC_LEN]
- **FT_C_ALLOCATION_TYPE AllocationType**
Type of allocation.
- **ULONG AllocationId**
If specified, reports the ID of a single account or of a pre-allocation split depending on the fields above.

5.253.1 Detailed Description

Subclass - Contains information about a leg of the Sell Side Summary.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN			
ISINCode	STRING	FT_C_ISIN_LEN			
Verb	FT_C_VERB	1			
Qty	DOUBLE	1			
NominalValue	DOUBLE	1			
FillID	STRING	FT_C_FILL_LEN			
Price	DOUBLE	1			
Yield	DOUBLE	1			
SettlementDate	LDATE	1			
SettlementOffset	USHORT	1			
Principal	DOUBLE	1			
Accrued	DOUBLE	1			
AccrualDays	USHORT	1			
Currency	STRING	FT_C_CURRENCY_LEN			
Bpv	DOUBLE	1			
Account	ULONG	1			
StageOrderID	STRING	FT_C_ORDER_LEN			
ClientOrderID	STRING	FT_C_CLIENT_ORDER_LEN			
SettlementInfo	STRING	FT_C_SETTLEMENT_INFO_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN			
MarketID	STRING	FT_C_MARKET_LEN			
FTProductID	STRING	FT_C_SEC_LEN			
AllocationType	FT_C_ALLOCATION_TYPE	1			
AllocationId	ULONG	1			

5.254 FT_C_RFQ_TIMEOUT Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.254 FT_C_RFQ_TIMEOUT Class Reference

Subclass - Time interval information.

Data Fields

- [FT_C_FLAG UserEnabled](#)
- [INT Min](#)
Minimum allowed value in seconds.
- [INT Max](#)
Maximum allowed value in seconds.
- [INT Default](#)
Default value in seconds.
- [INT Value](#)
Actual value in seconds.

5.254.1 Detailed Description

Subclass - Time interval information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
UserEnabled	FT_C_FLAG	1				
Min	INT	1				
Max	INT	1				
Default	INT	1				
Value	INT	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.255 FT_C_RFQ_TYPE_MAPPING Class Reference

Assigns a name to a combination of RfcqType, RfqType and RfcqPriceType. Example: the combination FT_C_RFCQ_MLEG_TYPE_Outright, FT_C_RFQ_TYPE_AuctionPriceQty, FT_C_RFCQ_PRICE_TYPE_Price is called MYBID.

Data Fields

- [FT_C_RFCQ_MLEG_TYPE](#) **RfcqMlegType**
- [FT_C_RFQ_TYPE](#) **RfqType**
- [FT_C_RFCQ_PRICE_TYPE](#) **RfcqPriceType**
- [STRING RFQTypeID](#) [[FT_C_RFQTYPE_LEN](#)]

5.255.1 Detailed Description

Assigns a name to a combination of RfcqType, RfqType and RfcqPriceType. Example: the combination FT_C_RFCQ_MLEG_TYPE_Outright, FT_C_RFQ_TYPE_AuctionPriceQty, FT_C_RFCQ_PRICE_TYPE_Price is called MYBID.

DB & Subscription/Transaction Details:

- Id: FT_C_RFQ_TYPE_MAPPING_ID = 30295
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
RfcqMlegType	FT_C_RFCQ_MLEG_TYPE	1	1
RfqType	FT_C_RFQ_TYPE	1	2
RfcqPriceType	FT_C_RFCQ_PRICE_TYPE	1	3
RFQTypeID	STRING	FT_C_RFQTYPE_LEN	

KEY Definition:

KEYUNIQUE FT_C_RFQ_TYPE_MAPPINGKey = 1

SEG	MEMBER	TYPE
1	RfcqMlegType	KEYA
2	RfqType	KEYA
3	RfcqPriceType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.256 FT_C_ROW_BOOK Class Reference

Market order book per security.

Data Fields

- [STRING FTSecID](#) [[FT_C_SEC_LEN](#)]
ID of the security.
- [FT_C_BOOK_ROW](#) Bid
Bid side of the market order book.
- [FT_C_BOOK_ROW](#) Ask
Ask side of the market order book.
- [LDATE](#) UpdateDate
Last update date.
- [LTIME](#) UpdateTime

Last update time.

- **ULONG** **Position**

Number of pages.

- **DOUBLE** **BidMinQty**
- **DOUBLE** **AskMinQty**
- **MTIME** **BidTime**
- **MTIME** **AskTime**
- **FT_C_BOOK_ROW_EXT** **BidExt**

Bid side of the market order book.

- **FT_C_BOOK_ROW_EXT** **AskExt**

Ask side of the market order book.

- **DOUBLE** **BidYield**

Bid Yield.

- **DOUBLE** **AskYield**

Ask Yield.

- **DOUBLE** **BidCountervalue**

Bid Countervalue.

- **DOUBLE** **AskCountervalue**

Ask Countervalue.

- **STRING** **BuyerMemberID** [**FT_C_MEMBER_LEN**]

Buyer member that has to receive the book.

- **DOUBLE** **BidMaxQty**
- **DOUBLE** **AskMaxQty**

5.256.1 Detailed Description

Market order book per security.

This class provides the view of the market book. The best bid and ask orders are listed for each security. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 1 to 2, or to 3, or to 4. The number of rows is defined as follows: Number of rows = *Position* + 1 Where *Position* can have the following values: 0, 1, 2, 3. Also the order number and the operator that sent the order are shown by this class

DB & Subscription/Transaction Details:

- Id: FT_C_ROW_BOOK_ID = 30073
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Bid	FT_C_BOOK_ROW	1	
Ask	FT_C_BOOK_ROW	1	
UpdateDate	LDATE	1	
UpdateTime	LTIME	1	
Position	ULONG	1	2
BidMinQty	DOUBLE	1	
AskMinQty	DOUBLE	1	
BidTime	MTIME	1	
AskTime	MTIME	1	
BidExt	FT_C_BOOK_ROW_EXT	1	
AskExt	FT_C_BOOK_ROW_EXT	1	
BidYield	DOUBLE	1	
AskYield	DOUBLE	1	
BidCountervalue	DOUBLE	1	

AskCountervalue	DOUBLE	1
BuyerMemberID	STRING	FT_C_MEMBER_LEN
BidMaxQty	DOUBLE	1
AskMaxQty	DOUBLE	1

KEY Definition:

KEYUNIQUE FT_C_ROW_BOOKKey = 1

SEG MEMBER TYPE

1	FTSecID	KEYA
2	Position	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.257 FT_C_ROW_DEPTH Class Reference

Market depth per security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [FT_C_DEPTH_ROW Bid](#)
Bid side of the market depth.
- [FT_C_DEPTH_ROW Ask](#)
Ask side of the market depth.
- [LDATE UpdateDate](#)
Last update date.
- [LTIME UpdateTime](#)
Last update time.
- [ULONG Position](#)
Number of pages.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
- [DOUBLE BidMinQty](#)
Bid minimum quantity.
- [DOUBLE AskMinQty](#)
Ask minimum quantity.
- [DOUBLE BidMaxQty](#)
Bid maximum quantity.
- [DOUBLE AskMaxQty](#)
Ask maximum quantity.
- [FT_C_PRIVATE_DEPTH_ROW BidPriv](#)
- [FT_C_PRIVATE_DEPTH_ROW AskPriv](#)

5.257.1 Detailed Description

Market depth per security.

This class provides the view of the market Depth. The best bid and best ask price levels are listed for each security with quantities aggregated for each price level. Depending on the number of pages (value of the *Position* field), the number of rows that are displayed can increase from 1 to 2, or to 3, or to 4. The number of rows is defined as follows: Number of rows = *Position* + 1 Where *Position* can have the following values: 0, 1, 2, 3

DB & Subscription/Transaction Details:

- Id: FT_C_ROW_DEPTH_ID = 30072
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Bid	FT_C_DEPTH_ROW	1	
Ask	FT_C_DEPTH_ROW	1	
UpdateDate	LDATE	1	
UpdateTime	LTIME	1	
Position	ULONG	1	2
MemberID	STRING	FT_C_MEMBER_LEN	
BidMinQty	DOUBLE	1	
AskMinQty	DOUBLE	1	
BidMaxQty	DOUBLE	1	
AskMaxQty	DOUBLE	1	
BidPriv	FT_C_PRIVATE_DEPTH_ROW	1	
AskPriv	FT_C_PRIVATE_DEPTH_ROW	1	

KEY Definition:

KEYUNIQUE FT_C_ROW_DEPTHKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
2 Position KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.258 FT_C_SEC_GROUP_COMP Class Reference

Enables the creation of a security group.

Data Fields

- [STRING SecurityGroupID](#) [FT_C_SECURITY_GROUP_LEN]
Unique ID of the security group.
- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security group the security belongs to.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]

- *ID of the market.*
- [STRING SectionID](#) [FT_C_SECTION_LEN]
- *ID of the section.*

5.258.1 Detailed Description

Enables the creation of a security group.

DB & Subscription/Transaction Details:

- Id: FT_C_SEC_GROUP_COMP_ID = 30214
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
SecurityGroupID	STRING	FT_C_SECURITY_GROUP_LEN	4			
FTSecID	STRING	FT_C_SEC_LEN	5			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1		M	
MarketID	STRING	FT_C_MARKET_LEN	2			
SectionID	STRING	FT_C_SECTION_LEN	3			

KEY Definition:

KEYUNIQUE FT_C_SEC_GROUP_COMPKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	SecurityGroupID	KEYA
5	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.259 FT_C_SEC_INFO Class Reference

Subclass -.

Data Fields

- [STRING ContractID](#) [FT_C_SEC_LEN]
- [STRING PlaceOfTrading](#) [FT_C_MIC_LEN]

5.259.1 Detailed Description

Subclass -.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

5.260 FT_C_SEC_LONG_DESCRIPTION Class Reference

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
ContractID	STRING	FT_C_SEC_LEN				
PlaceOfTrading	STRING	FT_C_MIC_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.260 FT_C_SEC_LONG_DESCRIPTION Class Reference

Subclass - Contains information about executed quantities of the request for quote multileg.

Data Fields

- [STRING LongDescription \[FT_C_LONG_DESCRIPTION_LEN\]](#)
Long Description of the Security. It contains additional information, e.g. the floater period of a fix to floater bond.

5.260.1 Detailed Description

Subclass - Contains information about executed quantities of the request for quote multileg.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
LongDescription	STRING	FT_C_LONG_DESCRIPTION_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.261 FT_C_SECTION Class Reference

List of all the sections the securities of the market are divided into.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)

- *ID of the market.*
- [STRING SectionID](#) [FT_C_SECTION_LEN]
- *ID of the section.*
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- *Description of the section.*
- [STRING MarketModelID](#) [FT_C_MARKET_MODEL_LEN]
- [STRING MIC](#) [FT_C_MIC_LEN]
- *Market identification code.*
- [STRING LEI](#) [FT_C_LEI_LEN]
- *Legal Entity Identifier of the market.*

5.261.1 Detailed Description

List of all the sections the securities of the market are divided into.

This class lists all the sections for each couple *exchange-market* the FastTrade system is connected to.

DB & Subscription/Transaction Details:

- Id: FT_C_SECTION_ID = 30009
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
Description	STRING	FT_C_DESCRIPTION_LEN	
MarketModelID	STRING	FT_C_MARKET_MODEL_LEN	
MIC	STRING	FT_C_MIC_LEN	
LEI	STRING	FT_C_LEI_LEN	

KEY Definition:

KEYUNIQUE FT_C_SECTIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.262 FT_C_SECTION_CALENDAR Class Reference

Defines the calendar used for each section.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- *ID of the market place.*

5.263 FT_C_SECTION_PLANNING Class Reference

- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING CalendarID](#) [FT_C_CALENDAR_LEN]
ID of the trading calendar of the section.

5.262.1 Detailed Description

Defines the calendar used for each section.

DB & Subscription/Transaction Details:

- Id: FT_C_SECTION_CALENDAR_ID = 30225
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1	M		M
MarketID	STRING	FT_C_MARKET_LEN	2	M		M
SectionID	STRING	FT_C_SECTION_LEN	3	M		M
CalendarID	STRING	FT_C_CALENDAR_LEN		M		M

KEY Definition:

KEYUNIQUE FT_C_SECTION_CALENDARKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.263 FT_C_SECTION_PLANNING Class Reference

Description of the timetable of the section.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [LDATE Date](#)
Not used
- [MTIME Time](#)

Time the phase starts.

- [ULONG PhaseSeqNo](#)

Phase sequential number.

- [FT_C_TRADING_PHASE Phase](#)

Phase of the section.

- [FT_C_PHASE_FLAG PhaseFlag](#)

Not used

- [FT_C_ORDER_ENTRY OrderEntry](#)

Restrictions to order/quote.

- [MTIME StartPhaseTimeBeforeFestivity](#)

Phase's starting time in case the following day is a festivity. It does not matter whether the holiday is a working or non working day. If a festivity falls on Saturday or Sunday, the StartPhaseTime will be applied on the preceding Friday and the following Monday the market will be closed.

5.263.1 Detailed Description

Description of the timetable of the section.

This class lists the timetable for each exchange-market-section.

DB & Subscription/Transaction Details:

- Id: `FT_C_SECTION_PLANNING_ID` = 30040
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
SectionID	STRING	FT_C_SECTION_LEN	3			
Date	LDATE	1				
Time	MTIME	1				
PhaseSeqNo	ULONG	1		4		
Phase	FT_C_TRADING_PHASE	1				
PhaseFlag	FT_C_PHASE_FLAG	1				
OrderEntry	FT_C_ORDER_ENTRY	1				
StartPhaseTimeBeforeFestivity	MTIME	1				

KEY Definition:

KEYUNIQUE FT_C_SECTION_PLANNINGKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	PhaseSeqNo	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.264 FT_C_SECURITY Class Reference

List of all the tradable securities.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique ID of the tradable security.
- [STRING FTSecTree \[FT_C_SEC_TREE_LEN\]](#)
Search tree for the security.
- [STRING PrimaryRef \[FT_C_SEC_REF_LEN\]](#)
Primary identification description.
- [STRING AlternateRef \[FT_C_SEC_REF_LEN\]](#)
Alternative identification description.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING SectionID \[FT_C_SECTION_LEN\]](#)
ID of the section.
- [STRING SecurityID \[FT_C_SECURITY_LEN\]](#)
ID of the security in the market place.
- [STRING Description \[FT_C_DESCRIPTION_LEN\]](#)
Description of the security.
- [STRING ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency used for the negotiation.
- [STRING Issuer \[FT_C_ISSUER_LEN\]](#)
Issuer.
- [FT_C_SECURITY_TYPE SecurityType](#)
Type of the security (For example, Equity, Future, Option)
- [STRING UnderlyingISINCode \[FT_C_ISIN_LEN\]](#)
Unique ID for the Underlying.
- [STRING BasketID \[FT_C_BASKET_LEN\]](#)
*Unique id of the Basket the security belongs to. **Not used***
- [STRING MasterFTSecID \[FT_C_SEC_LEN\]](#)
Not used
- [STRING MarketModelID \[FT_C_MARKET_MODEL_LEN\]](#)
- [FT_C_OPTION_TYPE OptionType](#)
Type of the Option, if SecurityType is 'Option'.
- [FT_C_OPTION_STYLE OptionStyle](#)
Style of the Option, if SecurityType is 'Option'.
- [DOUBLE PriceTick](#)
Minimum price increase allowed in orders.
- [DOUBLE QtyTick](#)
Minimum quantity increase allowed in orders.
- [DOUBLE MinTradableQty](#)
Minimum quantity allowed in an order.
- [DOUBLE LotSize](#)
Lot size (quantity multiplier in wholesale markets)
- [LDATE TradingStartDate](#)
First trading date of the security.
- [LDATE TradingStopDate](#)

- Last trading date of the security.*

 - [LDATE IssueDate](#)

Date the security was issued.
- [LDATE MaturityDate](#)

Maturity date of the security.
- [DOUBLE StrikePrice](#)

Exercise price for a derivative security.
- [DOUBLE ReferencePrice](#)

Reference price.
- [DOUBLE OfficialPrice](#)

Official price of the previous trading day.
- [DOUBLE ClosingPrice](#)

Closing Price of the previous trading day.
- [LDATE SettlementDate](#)

Date of the settlement.
- [STRING SecurityClass \[FT_C_INSTRUMENT_CLASS_LEN\]](#)

Class of the security (BTP, CCT, ect.)
- [FT_C_QUOTING_TYPE YieldQuoting](#)

Quoting type.
- [DOUBLE MinParallelTradableQty](#)

Minimum tradable quantity for parallel quotation.
- [FT_C_QUOTE_DISABLED QuoteDisabled](#)

Indicates whether quotes are enabled or not and when enabled defines the type of quotes.
- [INT Modified](#)

Security rectified.
- [ULONG SortPos](#)

Market dependent sorting.
- [DOUBLE MinQuoteQty](#)

Minimum quantity allowed in quotes.
- [DOUBLE QuoteQtyTick](#)

Minimum quantity increase allowed in quotes.
- [DOUBLE YieldTick](#)

Minimum yield increase allowed in orders.
- [DOUBLE MaxQuoteSpread](#)

Maximum spread allowed in quotes.
- [FT_C_REPO_BASKET RepoBasketFlag](#)

Used for Repo trading only.
- [FT_C_REPO_CLASS RepoClass](#)

Used for Repo trading only.
- [MTIME TradingCutOff](#)

Used for Repo trading only.
- [MTIME AllocationCutOff](#)

Used for Repo trading only.
- [ULONG NumOfGCAllocation](#)

Used for Repo trading only.
- [STRING Term \[FT_C_TERM_LEN\]](#)

Used for Repo trading only.
- [FT_C_SECURITY_TYPE UnderlyingType](#)

Type of the underlying security (For example, Equity, Future, Option)
- [STRING FloatRateID \[FT_C_FLOAT_RATE_LEN\]](#)

- **STRING** **SettlGroupID** [FT_C_SETTL_GROUP_LEN]
- **LDATE** **StartDate**
- **LDATE** **EndDate**
- **DOUBLE** **Parity**
Number of shares issuable upon the exercise(s) of the Warrant.
- **FT_C_FLAG** **MultiTick**
Flag that specifies if the security has different ticks for different quantity ranges. If Yes, ticks are specified in the [FT_C_TICKS](#) class.
- **STRING** **FTProductID** [FT_C_SEC_LEN]
- **FT_C_SETTL_FORMULA** **SettlFormulaID**
- **FT_C_YIELD_FORMULA** **YieldFormulaID**
- **ULONG** **NumOfStrategyLeg**
Used only for strategies.
- **FT_C_STRATEGY_TYPE** **StrategyType**
- **DOUBLE** **StopLossPrice**
Stop loss price for Leverage Certificates.
- **STRING** **ProviderFTSecID** [FT_C_SEC_LEN]
*Unique ID of the tradable security providing public information (depth, exec etc). **Not used***
- **FT_C_FLAG** **InfoReqToDo**
*Indicates if the request info transaction is needed to. **Not used***
- **STRING** **UnderlyingFTSecID** [FT_C_SEC_LEN]
- **STRING** **UnderlyingFTProductID** [FT_C_SEC_LEN]
- **DOUBLE** **RateTickFraction**
Minimum fraction rate (for example, 1/16, 1/32) tick for quotes and orders. Prices have to be multiples of this value.
- **DOUBLE** **MinOrderAutoQty**
Minimum quantity for the automatic acceptance of an order.
- **USHORT** **SettlCalcPrecision**
Precision of the settlement calculations.
- **USHORT** **MaxQuoteNumber**
Maximum number of quotes that can be active at the same time.
- **FT_C_FLAG** **StrikerQuotingFg**
Indicates whether striker prices are enabled for this tradable instrument or not.
- **DOUBLE** **MinQtyFASOrder**
Minimum quantity for MPC FAS orders.
- **DOUBLE** **MinQtyFOKOrder**
Minimum quantity for MPC FOK orders.
- **DOUBLE** **MinQtyStrikerOrder**
Minimum quantity for striker orders.
- **DOUBLE** **MinQtyStrikerQuote**
Minimum quantity for striker quotes.
- **DOUBLE** **MinRFQQty**
Minimum quantity for request for quote.
- **DOUBLE** **Haircut**
Haircut for the security, when used as collateral in a repo.
- **FT_C_TRANSPARENT** **Transparent**
Indicates whether the security can be quoted with transparent/anonymous quotes.
- **FT_C_FLAG** **NoCPartSetup**
Indicates whether the counterpart setup can be applied to the security.
- **STRING** **SourceTopic** [FT_C_SOURCE_TOPIC_LEN]
- **DOUBLE** **RFQPriceTick**
Minimum allowed price increase in RFQs: used when the PriceTick is not applicable.

- **DOUBLE RFQYieldTick**
Minimum allowed yield increase in RFQs: used when the YieldTick is not applicable.
- **ULONG MaximumRfqDestinationNum**
Maximum number of recipients of an RFQ.
- **ULONG MaximumRfqDuration**
Maximum duration of an RFQ, expressed as number of seconds.
- **FT_C_RFQ_ANONIMITY RFQAnonymity**
Indicates whether the RFQ can be anonymous, named or both.
- **FT_C_DELIVERY_TYPE DeliveryType**
Indicates the delivery type of an option.
- **FT_C_FLAG_UND IsIlliquid**
MIFIDII.
- **DOUBLE LISTThreshold**
MIFIDII.
- **DOUBLE SSTThreshold**
MIFIDII.
- **STRING CFICode** [FT_C_CFICODE_LEN]
- **STRING FISNCode** [FT_C_FISN_LEN]
- **STRING IssuerLEI** [FT_C_LEI_LEN]
- **STRING Seniority** [FT_C_SENIORITY_LEN]
- **FT_C_CAP_TYPE VolumeCap**
- **STRING IssuerName** [FT_C_ISSUER_NAME_LEN]
Issuer name.
- **ULONG TimeToMaturity**
- **STRING BenchFTSecID** [FT_C_SEC_LEN]
FTSecID of the Benchmark Security: applicable to Bonds.
- **FT_C_FLAG IsBenchMark**
Defines if the security is a benchmark one.
- **FT_C_FLAG GreyMarketFlag**
Applicable to when-issued bonds: defines when a Bond is tradable but not officially issued yet. Multiple when-issued bonds' series can get tradable at the same time; in such case the bonds will share the ISIN code but will have different issue dates. The settlement date is calculated starting from the issue date ;.
- **DOUBLE MinIOIQty**
Minimum quantity for RFQs with FT_C_RFQ_TYPE = FT_C_RFQ_TYPE_IOI.
- **FT_C_PAYMENT_INFO PayInfo**
Defines Payment Frequency, Compounding and Roll Conventions for an IRS Security.
- **DOUBLE ReferenceYield**
Reference yield.
- **STRING LongDescription** [FT_C_LONG_DESCRIPTION_LEN]
Long Description of the Security. It contains additional information, e.g. the floater period of a fix to floater bond.
- **DOUBLE MaxRFQQty**
Maximum quantity allowed in RFQs.
- **DOUBLE MaxListRFQQty**
Maximum quantity allowed when the security is traded as a row item in a list.
- **STRING BaseCusip** [FT_C_SEC_REF_LEN]
(FTX) Base Cusip to be used for the Cusip Calculation
- **FT_C_CUSIP_CALC_METH CusipCalcMethod**
(FTX) Cusip Calculation Method: if FT_C_CUSIP_CALC_METH_Mat_Sequence, the maturity digits are to be read in a lookup table accessed by FTSecID (ProgramID) and MaturityDate; if FT_C_CUSIP_CALC_METH_Mat_Formula, then a specific formula to calculate maturity digits is to be used
- **MTIME TradingStartTime**

Time in the day when the instrument becomes tradable. Only applicable on the TradingStartDate day. A value of 0 means "tradable since the beginning of the trading day".

- **LDATE RebaseDate**

Date associated with a Rebasing of the Consumer Price Index, impacting Inflation-Linked Bonds.

- **STRING MrkSubType** [FT_C_MRK_SUB_TYPE_LEN]

- **FT_C_FLAG_UND CrossEnabled**

- **DOUBLE RFQQtyTick**

Minimum allowed increase in quantity in RFQs: used when the QtyTick is not applicable.

- **DOUBLE CrossPriceTick**

Minimum allowed price increase in Cross Orders: used when the PriceTick is not applicable.

- **FT_C_SWAP_TYPE SwapType**

Type of IRS.

- **FT_C_PERIOD_SEQUENCE Tenor**

Tenor (IRS)

- **FT_C_PAYMENT_INFO_EXT PayInfoExt**

Defines Payment Frequency, Compounding and Roll Conventions extra info for an IRS Security.

- **FT_C_PRICE_TYPE PriceType**

Specifies the meaning of price value into orders, quotes, RFQs.

- **FT_C_PRICE_SORT_TYPE PriceSortType**

Specifies the ordering of price value into orders, quotes, RFQs.

- **FT_C_FLAG_UND BTFCrossEnabled**

- **STRING OnTheRunTerm** [FT_C_TERM_LEN]

If this security is an OTR, this field contains its duration (e.g. 1Y)

- **DOUBLE MinIndQuoteQty**

Minimum quantity for indicative quotes.

- **DOUBLE IndQuoteQtyTick**

Minimum allowed increase in quantity for indicative quotes.

- **DOUBLE MinInvQuoteQty**

Minimum quantity for not executable inventory quotes.

- **DOUBLE InvQuoteQtyTick**

Minimum allowed increase in quantity for not executable inventory quotes.

- **DOUBLE MinExecInvQuoteQty**

Minimum quantity for executable inventory quotes.

- **DOUBLE ExecInvQuoteQtyTick**

Minimum allowed increase in quantity for executable inventory quotes.

- **FT_C_CALLABLE_TYPE CallableType**

Indicates whether this security is callable or not.

- **LDATE CallDate**

Next call date of the security.

- **DOUBLE BreakEvenPrice**

Price for which the yield to maturity is equal to yield to call.

- **DOUBLE BreakEvenYield**

Yield for which the yield to maturity is equal to yield to call.

- **STRING TradeClass** [FT_C_TRADE_CLASS_LEN]

Trade Class of the security, as received by the CIP.

- **STRING IndustryGroup** [FT_C_INDUSTRY_GROUP_LEN]

Industry Group of the security, as received by the CIP.

- **STRING IndustrySubGroup** [FT_C_INDUSTRY_SUBGROUP_LEN]

Industry Sub Group of the security, as received by the CIP.

- **STRING Underwriter** [FT_C_UNDERWRITER_LEN]

- *Underwriter of the security, as received by the CIP.*
- **DOUBLE ReferenceSpread**
Spread of the security received by the CIP.
- **FT_C_TRADABLE_TYPE TradableType**
Indicates whether this security can be negotiated by all or only by professionals.
- **FT_C_FLAG RFEEligible**
Indicates whether this security is eligible or not for a Request for Execution (RFE)
- **DOUBLE MinRfqValue**
Minimum value for RFQs.
- **DOUBLE CouponRate**
Coupon rate.
- **DOUBLE BarrierPrice**
Barrier Price.
- **DOUBLE LeverageFactor**
Leverage Factor.
- **STRING InternalProperties [FT_C_INTERNALPROP_LEN]**
Internal use.
- **STRING ProductName [FT_C_PRODUCTNAME_LEN]**
Product name for derivatives (such as for Eurex)
- **FT_C_INTEREST_FEE_TYPE InterestFeeType**
Interest Fee Type.

5.264.1 Detailed Description

List of all the tradable securities.

This class lists all the tradable securities of the market places the FastTrade system is connected to. Each security has a search path composed by the exchange, the market and the section the security belongs to but the FTSecID code is the unique identifier of the security into the FastTrade system.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_ID = 30000
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K K IN
S UPD FMT			
FTSecID	STRING	FT_C_SEC_LEN	1 4
FTSecTree	STRING	FT_C_SEC_TREE_LEN	
PrimaryRef	STRING	FT_C_SEC_REF_LEN	
AlternateRef	STRING	FT_C_SEC_REF_LEN	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
SecurityID	STRING	FT_C_SECURITY_LEN	
Description	STRING	FT_C_DESCRIPTION_LEN	

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ISINCode	STRING	FT_C_ISIN_LEN
Currency	STRING	FT_C_CURRENCY_LEN
Issuer	STRING	FT_C_ISSUER_LEN
SecurityType	FT_C_SECURITY_TYPE	1
UnderlyingISINCode	STRING	FT_C_ISIN_LEN
BasketID	STRING	FT_C_BASKET_LEN
MasterFTSecID	STRING	FT_C_SEC_LEN
MarketModelID	STRING	FT_C_MARKET_MODEL_LEN
OptionType	FT_C_OPTION_TYPE	1
OptionStyle	FT_C_OPTION_STYLE	1
PriceTick	DOUBLE	1
QtyTick	DOUBLE	1
MinTradableQty	DOUBLE	1
LotSize	DOUBLE	1
TradingStartDate	LDATE	1
TradingStopDate	LDATE	1
IssueDate	LDATE	1
MaturityDate	LDATE	1
StrikePrice	DOUBLE	1
ReferencePrice	DOUBLE	1
OfficialPrice	DOUBLE	1
ClosingPrice	DOUBLE	1
SettlementDate	LDATE	1
SecurityClass	STRING	FT_C_INSTRUMENT_CLASS_LEN
YieldQuoting	FT_C_QUOTING_TYPE	1
MinParallelTradableQty	DOUBLE	1
QuoteDisabled	FT_C_QUOTE_DISABLED	1
Modified	INT	1
SortPos	ULONG	1
MinQuoteQty	DOUBLE	1
QuoteQtyTick	DOUBLE	1
YieldTick	DOUBLE	1
MaxQuoteSpread	DOUBLE	1
RepoBasketFlag	FT_C_REPO_BASKET	1
RepoClass	FT_C_REPO_CLASS	1
TradingCutOff	MTIME	1

AllocationCutOff	MTIME	1
NumOfGCAllocation	ULONG	1
Term	STRING	FT_C_TERM_LEN
UnderlyingType	FT_C_SECURITY_TYPE	1
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN
StartDate	LDATE	1
EndDate	LDATE	1
Parity	DOUBLE	1
MultiTick	FT_C_FLAG	1
FTProductID	STRING	FT_C_SEC_LEN
SettlFormulaID	FT_C_SETTL_FORMULA	1
YieldFormulaID	FT_C_YIELD_FORMULA	1
NumOfStrategyLeg	ULONG	1
StrategyType	FT_C_STRATEGY_TYPE	1
StopLossPrice	DOUBLE	1
ProviderFTSecID	STRING	FT_C_SEC_LEN
InfoReqToDo	FT_C_FLAG	1
UnderlyingFTSecID	STRING	FT_C_SEC_LEN
UnderlyingFTProductID	STRING	FT_C_SEC_LEN
RateTickFraction	DOUBLE	1
MinOrderAutoQty	DOUBLE	1
SettlCalcPrecision	USHORT	1
MaxQuoteNumber	USHORT	1
StrikerQuotingFg	FT_C_FLAG	1
MinQtyFASOrder	DOUBLE	1
MinQtyFOKOrder	DOUBLE	1
MinQtyStrikerOrder	DOUBLE	1
MinQtyStrikerQuote	DOUBLE	1
MinRFQQty	DOUBLE	1
Haircut	DOUBLE	1
Transparent	FT_C_TRANSPARENT	1
NoCPartSetup	FT_C_FLAG	1
SourceTopic	STRING	FT_C_SOURCE_TOPIC_LEN
RFQPriceTick	DOUBLE	1
RFQYieldTick	DOUBLE	1

5.264 FT_C_SECURITY Class Reference

MaximumRfqDestinationNum	ULONG	1
MaximumRfqDuration	ULONG	1
RFQAnonymity	FT_C_RFQ_ANONIMITY	1
DeliveryType	FT_C_DELIVERY_TYPE	1
IsIlliquid	FT_C_FLAG_UND	1
LISThreshold	DOUBLE	1
SSTIThreshold	DOUBLE	1
CFICode	STRING	FT_C_CFICODE_LEN
FISNCode	STRING	FT_C_FISN_LEN
IssuerLEI	STRING	FT_C_LEI_LEN
Seniority	STRING	FT_C_SENIORITY_LEN
VolumeCap	FT_C_CAP_TYPE	1
IssuerName	STRING	FT_C_ISSUER_NAME_LEN
TimeToMaturity	ULONG	1
BenchFTSecID	STRING	FT_C_SEC_LEN
IsBenchMark	FT_C_FLAG	1
GreyMarketFlag	FT_C_FLAG	1
MinIOIQty	DOUBLE	1
PayInfo	FT_C_PAYMENT_INFO	1
ReferenceYield	DOUBLE	1
LongDescription	STRING	FT_C_LONG_DESCRIPTION_LEN
MaxRFQQty	DOUBLE	1
MaxListRFQQty	DOUBLE	1
BaseCusip	STRING	FT_C_SEC_REF_LEN
CusipCalcMethod	FT_C_CUSIP_CALC_METH	1
TradingStartTime	MTIME	1
RebaseDate	LDATE	1
MrkSubType	STRING	FT_C_MRK_SUB_TYPE_LEN
CrossEnabled	FT_C_FLAG_UND	1
RFQQtyTick	DOUBLE	1
CrossPriceTick	DOUBLE	1
SwapType	FT_C_SWAP_TYPE	1
Tenor	FT_C_PERIOD_SEQUENCE	1
PayInfoExt	FT_C_PAYMENT_INFO_EXT	1
PriceType	FT_C_PRICE_TYPE	1
PriceSortType	FT_C_PRICE_SORT_TYPE	1

BTFCrossEnabled	FT_C_FLAG_UND	1
OnTheRunTerm	STRING	FT_C_TERM_LEN
MinIndQuoteQty	DOUBLE	1
IndQuoteQtyTick	DOUBLE	1
MinInvQuoteQty	DOUBLE	1
InvQuoteQtyTick	DOUBLE	1
MinExecInvQuoteQty	DOUBLE	1
ExecInvQuoteQtyTick	DOUBLE	1
CallableType	FT_C_CALLABLE_TYPE	1
CallDate	LDATE	1
BreakEvenPrice	DOUBLE	1
BreakEvenYield	DOUBLE	1
TradeClass	STRING	FT_C_TRADE_CLASS_LEN
IndustryGroup	STRING	FT_C_INDUSTRY_GROUP_LEN
IndustrySubGroup	STRING	FT_C_INDUSTRY_SUBGROUP_LEN
Underwriter	STRING	FT_C_UNDERWRITER_LEN
ReferenceSpread	DOUBLE	1
TradableType	FT_C_TRADABLE_TYPE	1
RFEEligible	FT_C_FLAG	1
MinRfqValue	DOUBLE	1
CouponRate	DOUBLE	1
BarrierPrice	DOUBLE	1
LeverageFactor	DOUBLE	1
InternalProperties	STRING	FT_C_INTERNALPROP_LEN
ProductName	STRING	FT_C_PRODUCTNAME_LEN
InterestFeeType	FT_C_INTEREST_FEE_TYPE	1

KEY Definition:

KEYUNIQUE FT_C_SECURITYKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA

KEY Definition:

KEYUNIQUE FT_C_SECURITYSectionKey = 2

SEG MEMBER TYPE

1 ExchangeID KEYA

2 MarketID KEYA

3 SectionID KEYA

4 FTSecID KEYA

5.265 FT_C_SECURITY_BO Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.265 FT_C_SECURITY_BO Class Reference

Back office security info.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Security unique identifier.
- [LDATE Date](#)
Date.
- [DOUBLE ClosingPrice](#)
Closing price.
- [DOUBLE MarginInterval](#)
Margin interval.
- [FT_C_PROFIT_AND_LOSS ProfitAndLoss](#)

5.265.1 Detailed Description

Back office security info.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_BO_ID = 30057
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Date	LDATE	1		2		
ClosingPrice	DOUBLE	1				
MarginInterval	DOUBLE	1				
ProfitAndLoss	FT_C_PROFIT_AND_LOSS	1				

KEY Definition:

KEYUNIQUE FT_C_SECURITY_BOKey = 1			
SEG	MEMBER	TYPE	
1	FTSecID	KEYA	
2	Date	KEYA	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.266 FT_C_SECURITY_EXT Class Reference

Auction information for a security.

Data Fields

- **STRING FTSecID [FT_C_SEC_LEN]**
Unique ID of the tradable security.
- **DOUBLE LastPrice**
Not used.
- **LDATE DateLastPrice**
Date of the last auction phase.
- **DOUBLE AuctionOpeningPrice**
Theoretical or opening price during the opening auction phase.
- **MTIME AuctionOpeningPriceTime**
Time the AuctionOpeningPrice has been generated.
- **DOUBLE AuctionOpeningQuantity**
Quantity of the trades done at the AuctionOpeningPrice.
- **DOUBLE AuctionOpeningImbalance**
Imbalance during the opening auction phase.
- **FT_C_FLAG AuctionOpeningPriceSuitability**
Indicates if the price is theoretical or final.
- **ULONG AuctionOpeningContractNumber**
Number of trades done at the AuctionOpeningPrice.
- **ULONG NumberOfOpenings**
Number of auction opening phases.
- **DOUBLE AuctionClosingPrice**
Theoretical or opening price during the closing auction phase.
- **MTIME AuctionClosingPriceTime**
Time the AuctionClosingPrice has been generated.
- **DOUBLE AuctionClosingQuantity**
Quantity of the trades done at the AuctionClosingPrice.
- **DOUBLE AuctionClosingImbalance**
Imbalance during the closing auction phase.
- **FT_C_FLAG AuctionClosingPriceSuitability**
Indicates if the price is theoretical or final.
- **ULONG AuctionClosingContractNumber**
Number of trades done at the AuctionClosingPrice.
- **DOUBLE PercentageDeviationOrderPrice**
Maximum variation between the order price and the ControlPrice, expressed as a percentage.
- **DOUBLE PercentageDeviationTradePrice**
Maximum variation between the trade price and the ControlPrice, expressed as a percentage.
- **DOUBLE PercentageDeviationLastTradePrice**
Maximum variation between the order price and the Last Price, expressed as a percentage/points.
- **DOUBLE MaximumOrderQuantity**
Maximum quantity for an order.
- **DOUBLE MaximumOrderQuantityOpeningPrice**
Maximum quantity for an order during the opening auction phase.
- **STRING SettlementType [3]**
- **DOUBLE NumberOfSharesInCirculation**
Number of shares in circulation.
- **DOUBLE IcebergMinQty**
- **DOUBLE TodayReferencePrice**
Not used.

- [DOUBLE TodayOfficialPrice](#)
Not used.
- [DOUBLE TodayOfficialPriceLira](#)
Not used.
- [DOUBLE ControlPrice](#)
Control price provided by the market.
- [STRING CorporateAuction](#) [3]
- [MTIME RandomAuctionStartTime](#)
Not used.
- [DOUBLE YesterdayReferencePrice](#)
Not used.
- [DOUBLE YesterdayOfficialPrice](#)
Not used.
- [DOUBLE CrossOrderMinCountervalue](#)
Not used.
- [DOUBLE ClosureLastTradePrice](#)
Price of the last trade done during the auction phase.
- [DOUBLE ClosureLastTradeQty](#)
Quantity of the last trade done during the auction phase.
- [DOUBLE ClosureMaximumPrice](#)
Not used.
- [DOUBLE ClosureMinimumPrice](#)
Not used.
- [DOUBLE ClosureTotalCountervalue](#)
Total countervalue done during the auction phase.
- [DOUBLE ClosureTotalQuantityTraded](#)
Not used.
- [DOUBLE ClosureNumberOfTrades](#)
Number of trades done during the auction phase.
- [FT_C_FLAG DurationFlag](#)
- [FT_C_FLAG PeriodFlag](#)
- [DOUBLE MaxPriceYield](#)
- [DOUBLE MinPriceYield](#)
- [DOUBLE LastAuctionPrice](#)
Price during the current auction phase or during the last auction phase.
- [MTIME LastAuctionPriceTime](#)
Time the LastAuctionPrice has been generated.
- [DOUBLE LastAuctionQuantity](#)
Quantity of the contracts done at the LastAuctionPrice.
- [DOUBLE LastAuctionImbalance](#)
Imbalance during the current auction phase or during the last auction phase.
- [FT_C_FLAG LastAuctionPriceSuitability](#)
Indicates if the price is theoretical or final.
- [ULONG LastAuctionContractNumber](#)
Number of contracts done at the LastAuctionPrice.
- [LONG YesterdayOpenInterest](#)
Number of open positions of the previous day.
- [DOUBLE MaximumAllowedPrice](#)
Maximum price allowed by the market.
- [DOUBLE MinimumAllowedPrice](#)

- Minimum price allowed by the market.*

 - [FT_C_PRICE_DEV_TYPE PriceDevType](#)

Type of PercentageDeviationLastTradePrice.
- [DOUBLE AlternateHaircut](#)

Haircut to be used when Bloomberg spot price is not from real market.
- [DOUBLE AuctionOpeningYield](#)

Theoretical or opening yield during the opening auction phase.
- [DOUBLE AuctionClosingYield](#)

Theoretical or opening yield during the closing auction phase.
- [DOUBLE LastAuctionYield](#)

Yield during the current auction phase or during the last auction phase.
- [DOUBLE MaxDynAllowedPrice](#)

MaxDynamicAllowedPrice.
- [DOUBLE MinDynAllowedPrice](#)

MinDynamicAllowedPrice.
- [DOUBLE PercentageDeviationCrossOrderPrice](#)

Maximum variation between the cross order price and the Reference Price, expressed as a percentage.
- [DOUBLE PercentageDeviationRFQPrice](#)

Maximum variation between the RFQ price and the Reference Price, expressed as a percentage.
- [DOUBLE MaximumRfqQuantity](#)

Maximum quantity for an RFQ.
- [DOUBLE MinOTCValue](#)
- [DOUBLE MaxIndQuoteQty](#)

Maximum quantity for indicative quotes.
- [DOUBLE MaxInvQuoteQty](#)

Maximum quantity for not executable inventory quotes.
- [DOUBLE MaxExecInvQuoteQty](#)

Maximum quantity for executable inventory quotes.
- [DOUBLE MaxRfqValue](#)

Maximum value for RFQs.
- [STRING TradeClass \[FT_C_TRADE_CLASS_LEN\]](#)

Trade Class of the security, as received by the CIP.

5.266.1 Detailed Description

Auction information for a security.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_EXT_ID = 30075
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS
UPD FMT			
FTSecID	STRING	FT_C_SEC_LEN	1
LastPrice	DOUBLE	1	
DateLastPrice	LDATE	1	

5.266 FT_C_SECURITY_EXT Class Reference

AuctionOpeningPrice	DOUBLE	1
AuctionOpeningPriceTime	MTIME	1
AuctionOpeningQuantity	DOUBLE	1
AuctionOpeningImbalance	DOUBLE	1
AuctionOpeningPriceSuitability	FT_C_FLAG	1
AuctionOpeningContractNumber	ULONG	1
NumberOfOpenings	ULONG	1
AuctionClosingPrice	DOUBLE	1
AuctionClosingPriceTime	MTIME	1
AuctionClosingQuantity	DOUBLE	1
AuctionClosingImbalance	DOUBLE	1
AuctionClosingPriceSuitability	FT_C_FLAG	1
AuctionClosingContractNumber	ULONG	1
PercentageDeviationOrderPrice	DOUBLE	1
PercentageDeviationTradePrice	DOUBLE	1
PercentageDeviationLastTradePrice	DOUBLE	1
MaximumOrderQuantity	DOUBLE	1
MaximumOrderQuantityOpeningPrice	DOUBLE	1
SettlementType	STRING	3
NumberOfSharesInCirculation	DOUBLE	1
IcebergMinQty	DOUBLE	1
TodayReferencePrice	DOUBLE	1
TodayOfficialPrice	DOUBLE	1
TodayOfficialPriceLira	DOUBLE	1
ControlPrice	DOUBLE	1
CorporateAuction	STRING	3
RandomAuctionStartTime	MTIME	1
YesterdayReferencePrice	DOUBLE	1
YesterdayOfficialPrice	DOUBLE	1
CrossOrderMinCountervalue	DOUBLE	1
ClosureLastTradePrice	DOUBLE	1
ClosureLastTradeQty	DOUBLE	1
ClosureMaximumPrice	DOUBLE	1
ClosureMinimumPrice	DOUBLE	1
ClosureTotalCountervalue	DOUBLE	1
ClosureTotalQuantityTraded	DOUBLE	1

ClosureNumberOfTrades	DOUBLE	1
DurationFlag	FT_C_FLAG	1
PeriodFlag	FT_C_FLAG	1
MaxPriceYield	DOUBLE	1
MinPriceYield	DOUBLE	1
LastAuctionPrice	DOUBLE	1
LastAuctionPriceTime	MTIME	1
LastAuctionQuantity	DOUBLE	1
LastAuctionImbalance	DOUBLE	1
LastAuctionPriceSuitability	FT_C_FLAG	1
LastAuctionContractNumber	ULONG	1
YesterdayOpenInterest	LONG	1
MaximumAllowedPrice	DOUBLE	1
MinimumAllowedPrice	DOUBLE	1
PriceDevType	FT_C_PRICE_DEV_TYPE	1
AlternateHaircut	DOUBLE	1
AuctionOpeningYield	DOUBLE	1
AuctionClosingYield	DOUBLE	1
LastAuctionYield	DOUBLE	1
MaxDynAllowedPrice	DOUBLE	1
MinDynAllowedPrice	DOUBLE	1
PercentageDeviationCrossOrderPrice	DOUBLE	1
PercentageDeviationRFQPrice	DOUBLE	1
MaximumRfqQuantity	DOUBLE	1
MinOTCValue	DOUBLE	1
MaxIndQuoteQty	DOUBLE	1
MaxInvQuoteQty	DOUBLE	1
MaxExecInvQuoteQty	DOUBLE	1
MaxRfqValue	DOUBLE	1
TradeClass	STRING	FT_C_TRADE_CLASS_LEN

KEY Definition:

```
KEYUNIQUE FT_C_SECURITY_EXTKey = 1
SEG MEMBER  TYPE
1  FTSecID  KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.267 FT_C_SECURITY_GROUP Class Reference

Defines the security group. The security group can be associated with other entities of the market such as Member. For example, a security group defines all the securities that a viewer can see.

Data Fields

- [STRING SecurityGroupID](#) [FT_C_SECURITY_GROUP_LEN]
Unique ID of the security group.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the security group.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.

5.267.1 Detailed Description

Defines the security group. The security group can be associated with other entities of the market such as Member. For example, a security group defines all the securities that a viewer can see.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_GROUP_ID = 30213
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
SecurityGroupID	STRING	FT_C_SECURITY_GROUP_LEN	4			
Description	STRING	FT_C_DESCRIPTION_LEN				
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1			
MarketID	STRING	FT_C_MARKET_LEN	2			
SectionID	STRING	FT_C_SECTION_LEN	3			

KEY Definition:

KEYUNIQUE FT_C_SECURITY_GROUPKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	SecurityGroupID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.268 FT_C_SECURITY_INFO Class Reference

Subclass - Swap information.

Data Fields

- [STRING TemplateFTSecid \[FT_C_SEC_LEN\]](#)
Identifier of the template of the IRS, linked to the [FT_C_UNDERLYING](#) i.e.: FloatRate with its tenor (Ex: CDOR 3M). For off benchmark IRS trades, it is the ID of the benchmark the customer started with before he/she went off benchmark.
- [LDATE InitialDate](#)
Initial date to be specified, Repo and IRS.
- [LDATE FinalDate](#)
Final date to be specified with an initial date, Repo and IRS.
- [STRING StartDateID \[FT_C_DATE_LEN\]](#)
Defines the standard start date: Repo and IRS. Linked to FT_C_MARKET_DATE.
- [STRING EndDateID \[FT_C_DATE_LEN\]](#)
Defines the standard end date: Repo and IRS. Linked to FT_C_MARKET_DATE.
- [FT_C_PAYMENT_INFO PayInfo](#)
Defines Payment Freq, Compounding and Roll Convention for an IRS Security.

5.268.1 Detailed Description

Subclass - Swap information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
TemplateFTSecid	STRING	FT_C_SEC_LEN			
InitialDate	LDATE	1	O		
FinalDate	LDATE	1	O		
StartDateID	STRING	FT_C_DATE_LEN			
EndDateID	STRING	FT_C_DATE_LEN			
PayInfo	FT_C_PAYMENT_INFO	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.269 FT_C_SECURITY_INFO_EXT Class Reference

Subclass - Swap information ext.

Data Fields

- [FT_C_SWAP_TYPE SwapType](#)
Type of IRS.
- [FT_C_PERIOD_SEQUENCE Tenor](#)
Tenor (IRS)
- [FT_C_PAYMENT_INFO_EXT PayInfoExt](#)
Defines Payment Frequency, Compounding and Roll Conventions extra info for an IRS Security.

5.270 FT_C_SECURITY_ISSUE Class Reference

- [LDATE FixFrontStabDate](#)
Front stub date for Off Benchmark trades (IRS) - fixed leg.
- [LDATE FixAdjustedFrontStabDate](#)
Adjusted front stub date for Off Benchmark trades (IRS) - fixed leg.
- [LDATE FltFrontStabDate](#)
Front stub date for Off Benchmark trades (IRS) - floating leg.
- [LDATE FltAdjustedFrontStabDate](#)
Adjusted front stub date for Off Benchmark trades (IRS) - floating leg.
- [FT_C_PERIOD_SEQUENCE FltStubBeginTenor](#)
Float Stub Begin Tenor.
- [FT_C_PERIOD_SEQUENCE FltStubEndTenor](#)
Float Stub End Tenor.

5.269.1 Detailed Description

Subclass - Swap information ext.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
SwapType	FT_C_SWAP_TYPE	1				
Tenor	FT_C_PERIOD_SEQUENCE	1				
PayInfoExt	FT_C_PAYMENT_INFO_EXT	1				
FixFrontStabDate	LDATE	1				
FixAdjustedFrontStabDate	LDATE	1				
FltFrontStabDate	LDATE	1				
FltAdjustedFrontStabDate	LDATE	1				
FltStubBeginTenor	FT_C_PERIOD_SEQUENCE	1				
FltStubEndTenor	FT_C_PERIOD_SEQUENCE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.270 FT_C_SECURITY_ISSUE Class Reference

Information about the security issue.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique ID of the security.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Member ID of the issuer.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Not used

- [FT_C_ISSUE_TYPE IssueType](#)
Type of the issue.
- [DOUBLE Qty](#)
Total quantity of the issue.
- [DOUBLE Price](#)
Minimum price of the issue.
- [LDATE StartDate](#)
Start date of the issue.
- [LDATE StopDate](#)
Stop date of the issue.
- [MTIME DailyStartTime](#)
Daily opening time of the issue.
- [MTIME DailyStopTime](#)
Daily close time of the issue.
- [MTIME IssueTime](#)
Close time of the last day of the issue.
- [DOUBLE MinVolQty](#)
Minimum total ordered quantity.
- [DOUBLE MinFillSize](#)
Minimum quantity of each single order.
- [FT_C_ISSUE_MODE IssueMode](#)
Mode of the issue.
- [FT_C_ISSUE_STATUS Status](#)
Status of the issue.
- [FT_C_ISSUE_ACCESS IssueAccess](#)
Access type of the issue: "Restricted" limits the access to the issue only to authorized members.
- [LDATE SettlDate](#)
Settlement Date for contracts generated by the issue.
- [DOUBLE Value](#)
Allotted amount.
- [DOUBLE CutOffYield](#)
Cut off yield.
- [DOUBLE CutOffPrice](#)
Cut off price.
- [DOUBLE ProRata](#)
Pro rata.
- [DOUBLE FeesAmount](#)
Fees.
- [DOUBLE TotalReceivedQty](#)
Total quantity of quotes received.
- [DOUBLE TotalCompetitiveQty](#)
Total allotted competitive quantity.
- [DOUBLE TotalNonCompetitiveQty](#)
Total allotted non competitive quantity.
- [DOUBLE NonCompetitiveProRata](#)
Pro rata percentage for non competitive quotes.
- [DOUBLE AveragePrice](#)
Average weighted price.
- [DOUBLE MaxAcceptedPrice](#)
Maximum accepted price.

5.270 FT_C_SECURITY_ISSUE Class Reference

- [DOUBLE Tail](#)

Difference between the maximum accepted price and the cut-off price.

- [DOUBLE Ratio](#)

Ratio between the total demanded quantity and the total allotted quantity.

- [DOUBLE AccruedInterest](#)

Adjusted accrued interest.

5.270.1 Detailed Description

Information about the security issue.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_ISSUE_ID = 30046
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
MemberID	STRING	FT_C_MEMBER_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
IssueType	FT_C_ISSUE_TYPE	1	
Qty	DOUBLE	1	
Price	DOUBLE	1	
StartDate	LDATE	1	
StopDate	LDATE	1	
DailyStartTime	MTIME	1	
DailyStopTime	MTIME	1	
IssueTime	MTIME	1	
MinVolQty	DOUBLE	1	
MinFillSize	DOUBLE	1	
IssueMode	FT_C_ISSUE_MODE	1	
Status	FT_C_ISSUE_STATUS	1	
IssueAccess	FT_C_ISSUE_ACCESS	1	
SettlDate	LDATE	1	
Value	DOUBLE	1	
CutOffYield	DOUBLE	1	
CutOffPrice	DOUBLE	1	
ProRata	DOUBLE	1	
FeesAmount	DOUBLE	1	
TotalReceivedQty	DOUBLE	1	
TotalCompetitiveQty	DOUBLE	1	
TotalNonCompetitiveQty	DOUBLE	1	
NonCompetitiveProRata	DOUBLE	1	
AveragePrice	DOUBLE	1	
MaxAcceptedPrice	DOUBLE	1	
Tail	DOUBLE	1	
Ratio	DOUBLE	1	
AccruedInterest	DOUBLE	1	

KEY Definition:

KEYUNIQUE FT_C_SECURITY_ISSUEKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.271 FT_C_SECURITY_LIST Class Reference

Provides the static data of all the tradable securities.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
Unique ID of the tradable security.
- [STRING PrimaryRef](#) [FT_C_SEC_REF_LEN]
Primary identification description.
- [STRING AlternateRef](#) [FT_C_SEC_REF_LEN]
Alternative identification description.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING SecurityID](#) [FT_C_SECURITY_LEN]
ID of the security in the market place.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the security.
- [STRING ISINCode](#) [FT_C_ISIN_LEN]
ISIN Code of the security.
- [FT_C_SECURITY_TYPE SecurityType](#)
Type of the security (For example, Equity, Future, Option)
- [STRING UnderlyingISINCode](#) [FT_C_ISIN_LEN]
Unique ID for the Underlying.
- [FT_C_OPTION_TYPE OptionType](#)
Type of the Option, if SecurityType is Option.
- [LDATE MaturityDate](#)
Date of the Maturity of the security.
- [DOUBLE PriceTick](#)
Minimum price increase allowed in orders.
- [DOUBLE QtyTick](#)
Minimum quantity increase allowed in orders.
- [DOUBLE QuoteQtyTick](#)
Minimum quantity increase allowed in quotes.
- [DOUBLE YieldTick](#)
Minimum yield increase allowed in order.
- [FT_C_FLAG MultiTick](#)
Flag that specifies if the security has different ticks for different quantity ranges. If Yes, ticks are specified in the [FT_C_TICKS](#) class.
- [STRING FTProductID](#) [FT_C_SEC_LEN]
- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
- [STRING UnderlyingFTProductID](#) [FT_C_SEC_LEN]
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
- [DOUBLE MinTradableQty](#)
Minimum quantity allowed in an order.
- [DOUBLE LotSize](#)

- Lot size (quantity multiplier in wholesale markets)*
- **DOUBLE MinQuoteQty**
 - Minimum quantity allowed in quotes.*
- **DOUBLE MinParallelTradableQty**
 - Minimum tradable quantity allowed in parallel quotation.*
- **FT_C_QUOTING_TYPE YieldQuoting**
 - Indicates which pricing convention should be used (price or yield)*
- **ULONG NumOfStrategyLeg**
 - Only applicable to strategies.*
- **STRING Term** [FT_C_TERM_LEN]
 - Used for Repo trading only.*
- **STRING FloatRateID** [FT_C_FLOAT_RATE_LEN]
- **STRING SettlGroupID** [FT_C_SETTL_GROUP_LEN]
- **DOUBLE StrikePrice**
 - Exercise price for a derivative security.*
- **STRING SourceTopic** [FT_C_SOURCE_TOPIC_LEN]
- **DOUBLE RFQPriceTick**
 - Minimum tick to increase or decrease the price of an RFQ on this security in case the price tick for orders is not applicable.*
- **DOUBLE RFQYieldTick**
 - Minimum tick to increase or decrease the yield of an RFQ on this security in case the yield tick for orders is not applicable.*
- **FT_C_OPTION_STYLE OptionStyle**
 - Style of the Option, if SecurityType is 'Option'.*
- **FT_C_DELIVERY_TYPE DeliveryType**
 - Indicates the delivery type of options.*
- **INT Modified**
 - Security rectified.*
- **STRING BenchFTSecID** [FT_C_SEC_LEN]
 - FTSecID of the Benchmark Security: valid in case of Bonds.*
- **FT_C_FLAG IsBenchMark**
 - Defines if the security is a benchmark.*
- **FT_C_FLAG GreyMarketFlag**
 - WhenIssueBonds: defines when a Bonds is tradable but not yet issued. There can be more than one when issued bonds, with the same isincode, become tradable at the same time but with different issue dates. The settlement date is calculated starting from the issue date ;.*
- **DOUBLE MinIOQty**
 - Minimum quantity for request for quote with FT_C_RFQ_TYPE = FT_C_RFQ_TYPE_IOI.*
- **FT_C_PAYMENT_INFO PayInfo**
 - Defines Payment Freq, Compounding and Roll Convention for an IRS Security (FTX) (IRS)*
- **STRING LongDescription** [FT_C_LONG_DESCRIPTION_LEN]
 - Long Description of the Security. It contains additional information, e.g. the floater period of a fix to floater bond.*
- **DOUBLE MaxRFQQty**
 - Maximum quantity allowed in RFQs.*
- **DOUBLE MaxListRFQQty**
 - Maximum quantity allowed when the security is traded as a row item in a list.*
- **STRING BaseCusip** [FT_C_SEC_REF_LEN]
 - (FTX) Base Cusip to be used for the Cusip Calculation*
- **FT_C_CUSIP_CALC_METH CusipCalcMethod**
 - (FTX) Cusip Calculation Method: if FT_C_CUSIP_CALC_METH_Mat_Sequence, the maturity digits are to be read in a lookup table accessed by FTSecID (ProgramID) and MaturityDate; if FT_C_CUSIP_CALC_METH_Mat_Formula, then a specific formula to calculate maturity digits is to be used*
- **MTIME TradingStartTime**

Time of the day when the instrument becomes tradable. Only applicable on the TradingStartDate day. A value of 0 means "tradable since the beginning of the trading day".

- [LDATE RebaseDate](#)

Date associated with a Rebasing of the Consumer Price Index, impacting Inflation-Linked Bonds.

- [STRING MrkSubType](#) [FT_C_MRK_SUB_TYPE_LEN]

- [FT_C_FLAG_UND CrossEnabled](#)

- [DOUBLE RFQQtyTick](#)

Minimum allowed qty increase in RFQs: used when the QtyTick is not applicable.

- [DOUBLE CrossPriceTick](#)

Minimum allowed price increase in Cross Orders: used when the PriceTick is not applicable.

- [FT_C_SWAP_TYPE SwapType](#)

Type of IRS.

- [FT_C_PERIOD_SEQUENCE Tenor](#)

Tenor (IRS)

- [FT_C_PAYMENT_INFO_EXT PayInfoExt](#)

Defines Payment Frequency, Compounding and Roll Conventions extra info for an IRS Security.

- [FT_C_PRICE_TYPE PriceType](#)

Specifies the meaning of price value into orders, quotes, RFQs.

- [FT_C_PRICE_SORT_TYPE PriceSortType](#)

Specifies the ordering of price value into orders, quotes, RFQs.

- [FT_C_FLAG_UND BTFCrossEnabled](#)

- [STRING OnTheRunTerm](#) [FT_C_TERM_LEN]

If this security is an OTR, this field contains its duration (e.g. 1Y)

- [DOUBLE MinIndQuoteQty](#)

Minimum quantity for indicative quotes.

- [DOUBLE IndQuoteQtyTick](#)

Minimum allowed increase in quantity for indicative quotes.

- [DOUBLE MinInvQuoteQty](#)

Minimum quantity for not executable inventory quotes.

- [DOUBLE InvQuoteQtyTick](#)

Minimum allowed increase in quantity for not executable inventory quotes.

- [DOUBLE MinExecInvQuoteQty](#)

Minimum quantity for executable inventory quotes.

- [DOUBLE ExecInvQuoteQtyTick](#)

Minimum allowed increase in quantity for executable inventory quotes.

- [FT_C_CALLABLE_TYPE CallableType](#)

Indicates whether this security is callable or not.

- [FT_C_TRADABLE_TYPE TradableType](#)

Indicates whether this security can be negotiated by all or only by professionals.

- [DOUBLE MinRfqValue](#)

Minimum value for RFQs.

- [STRING ProductName](#) [FT_C_PRODUCTNAME_LEN]

Product name for derivatives (such as for Eurex)

5.271.1 Detailed Description

Provides the static data of all the tradable securities.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_LIST_ID = 30176
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	K	INS	UP
D FMT						
FTSecID	STRING	FT_C_SEC_LEN	1	4		
PrimaryRef	STRING	FT_C_SEC_REF_LEN				
AlternateRef	STRING	FT_C_SEC_REF_LEN				
ExchangeID	STRING	FT_C_EXCHANGE_LEN		1		
MarketID	STRING	FT_C_MARKET_LEN		2		
SectionID	STRING	FT_C_SECTION_LEN		3		
SecurityID	STRING	FT_C_SECURITY_LEN				
Description	STRING	FT_C_DESCRIPTION_LEN				
ISINCode	STRING	FT_C_ISIN_LEN				
SecurityType	FT_C_SECURITY_TYPE	1				
UnderlyingISINCode	STRING	FT_C_ISIN_LEN				
OptionType	FT_C_OPTION_TYPE	1				
MaturityDate	LDATE	1				
PriceTick	DOUBLE	1				
QtyTick	DOUBLE	1				
QuoteQtyTick	DOUBLE	1				
YieldTick	DOUBLE	1				
MultiTick	FT_C_FLAG	1				
FTProductID	STRING	FT_C_SEC_LEN				
UnderlyingFTSecID	STRING	FT_C_SEC_LEN				
UnderlyingFTProductID	STRING	FT_C_SEC_LEN				
Currency	STRING	FT_C_CURRENCY_LEN				
MinTradableQty	DOUBLE	1				
LotSize	DOUBLE	1				
MinQuoteQty	DOUBLE	1				
MinParallelTradableQty	DOUBLE	1				
YieldQuoting	FT_C_QUOTING_TYPE	1				
NumOfStrategyLeg	ULONG	1				

Term	STRING	FT_C_TERM_LEN
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN
StrikePrice	DOUBLE	1
SourceTopic	STRING	FT_C_SOURCE_TOPIC_LEN
RFQPriceTick	DOUBLE	1
RFQYieldTick	DOUBLE	1
OptionStyle	FT_C_OPTION_STYLE	1
DeliveryType	FT_C_DELIVERY_TYPE	1
Modified	INT	1
BenchFTSecID	STRING	FT_C_SEC_LEN
IsBenchMark	FT_C_FLAG	1
GreyMarketFlag	FT_C_FLAG	1
MinIOIQty	DOUBLE	1
PayInfo	FT_C_PAYMENT_INFO	1
LongDescription	STRING	FT_C_LONG_DESCRIPTION_LEN
MaxRFQQty	DOUBLE	1
MaxListRFQQty	DOUBLE	1
BaseCusip	STRING	FT_C_SEC_REF_LEN
CusipCalcMethod	FT_C_CUSIP_CALC_METH	1
TradingStartTime	MTIME	1
RebaseDate	LDATE	1
MrkSubType	STRING	FT_C_MRK_SUB_TYPE_LEN
CrossEnabled	FT_C_FLAG_UND	1
RFQQtyTick	DOUBLE	1
CrossPriceTick	DOUBLE	1
SwapType	FT_C_SWAP_TYPE	1
Tenor	FT_C_PERIOD_SEQUENCE	1
PayInfoExt	FT_C_PAYMENT_INFO_EXT	1
PriceType	FT_C_PRICE_TYPE	1
PriceSortType	FT_C_PRICE_SORT_TYPE	1
BTFCrossEnabled	FT_C_FLAG_UND	1
OnTheRunTerm	STRING	FT_C_TERM_LEN
MinIndQuoteQty	DOUBLE	1
IndQuoteQtyTick	DOUBLE	1
MinInvQuoteQty	DOUBLE	1

5.272 FT_C_SECURITY_PLANNING Class Reference

InvQuoteQtyTick	DOUBLE	1
MinExecInvQuoteQty	DOUBLE	1
ExecInvQuoteQtyTick	DOUBLE	1
CallableType	FT_C_CALLABLE_TYPE	1
TradableType	FT_C_TRADABLE_TYPE	1
MinRfqValue	DOUBLE	1
ProductName	STRING	FT_C_PRODUCTNAME_LEN

KEY Definition:

KEYUNIQUE FT_C_SECURITY_LISTKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA

KEY Definition:

KEYUNIQUE FT_C_SECURITY_LISTSectionKey = 2

SEG MEMBER TYPE

1 ExchangeID KEYA

2 MarketID KEYA

3 SectionID KEYA

4 FTSecID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.272 FT_C_SECURITY_PLANNING Class Reference

Timetable of the security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)

Unique ID of the security.

- [LDATE Date](#)

Not used

- [MTIME Time](#)

Time the phase starts.

- [ULONG PhaseSeqNo](#)

Phase sequential number.

- [FT_C_TRADING_PHASE Phase](#)

Phase of the security.

- [FT_C_PHASE_FLAG PhaseFlag](#)

Not used

- [FT_C_ORDER_ENTRY OrderEntry](#)

Restrictions to order/quote.

5.272.1 Detailed Description

Timetable of the security.

This class lists the timetable for each security.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_PLANNING_ID = 30041
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FTSecID	STRING	FT_C_SEC_LEN	1
Date	LDATE	1	
Time	MTIME	1	
PhaseSeqNo	ULONG	1	2
Phase	FT_C_TRADING_PHASE	1	
PhaseFlag	FT_C_PHASE_FLAG	1	
OrderEntry	FT_C_ORDER_ENTRY	1	

KEY Definition:

KEYUNIQUE FT_C_SECURITY_PLANNINGKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	PhaseSeqNo	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.273 FT_C_SECURITY_STATE Class Reference

Status of the security.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
Unique ID of the security.
- [FT_C_TRADING_PHASE Phase](#)
Phase of the security.
- [FT_C_TRADING_STATUS Status](#)
Status of the security.
- [STRING PhaseDescription \[FT_C_PHASE_DESCRIPTION_LEN\]](#)
Phase description. In case of suspension, the reason communicated by the market is reported in this field. For example for Hi-MTF, if this field contains the "CRB" string, it indicates that the security is "Suspended" for Circuit breaker reason while "LPOFF" indicates that the security is "Suspended" for missing quote from liquidity provider reason.
- [LDATE Date](#)
Not used
- [MTIME Time](#)
Time of last change.

5.274 FT_C_SELL_SIDE_MEMBER Class Reference

- [FT_C_ORDER_ENTRY](#) OrderEntry
- [ULONG](#) TimeMicroSec

Microseconds to add to the time set in the Time field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.273.1 Detailed Description

Status of the security.

This class provides the information about the trading phase and status of the securities. This information exists only if a security doesn't follow the trading phases or status of the section it belongs to.

DB & Subscription/Transaction Details:

- Id: FT_C_SECURITY_STATE_ID = 30011
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN		1		
Phase	FT_C_TRADING_PHASE	1				
Status	FT_C_TRADING_STATUS	1				
PhaseDescription	STRING	FT_C_PHASE_DESCRIPTION_LEN				
Date	LDATE	1				
Time	MTIME	1				
OrderEntry	FT_C_ORDER_ENTRY	1				
TimeMicroSec	ULONG	1				

KEY Definition:

```
KEYUNIQUE FT_C_SECURITY_STATEKey = 1

SEG MEMBER TYPE

1 FTSecID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.274 FT_C_SELL_SIDE_MEMBER Class Reference

Provides the list of the Sell Side Members enabled to RFCQ trading features to each Buy Side Member. This class is available to the Buy Side Members only. This class is only available to the CMF Market, i.e. Service Provider MTS_-CMF (ServiceProviderId = 3).

Data Fields

- [STRING](#) ExchangeID [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING](#) MarketID [FT_C_MARKET_LEN]
ID of the market.
- [STRING](#) SectionID [FT_C_SECTION_LEN]
ID of the section.

- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the member.
- [STRING SellSideMemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the sell side member.
- [FT_C_FLAG Enabled](#)
If flagged 'Yes', the quoter is enabled to respond to the RFCQs on the specified instrument class.

5.274.1 Detailed Description

Provides the list of the Sell Side Members enabled to RFCQ trading features to each Buy Side Member. This class is available to the Buy Side Members only. This class is only available to the CMF Market, i.e. Service Provider MTS_CMF (ServiceProviderId = 3).

DB & Subscription/Transaction Details:

- Id: FT_C_SELL_SIDE_MEMBER_ID = 30197
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	
SellSideMemberID	STRING	FT_C_MEMBER_LEN	4
Enabled	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_SELL_SIDE_MEMBERKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	SellSideMemberID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.275 FT_C_SETTL_CIRCUIT Class Reference

List of all the settlement circuits available.

Data Fields

- [STRING Circuit \[FT_C_MIC_LEN\]](#)
- [STRING Description \[FT_C_DESCRIPTION_LEN\]](#)

5.276 FT_C_SETTL_GROUP_SYSTEM Class Reference

5.275.1 Detailed Description

List of all the settlement circuits available.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_CIRCUIT_ID = 30211
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
Circuit	STRING	FT_C_MIC_LEN				1
Description	STRING	FT_C_DESCRIPTION_LEN				

KEY Definition:

```
KEYUNIQUE FT_C_SETTL_CIRCUITKey = 1

SEG MEMBER TYPE

1 Circuit KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.276 FT_C_SETTL_GROUP_SYSTEM Class Reference

SettlGroupID associated with a SettlSystemID.

Data Fields

- [STRING SettlGroupID](#) [FT_C_SETTL_GROUP_LEN]
ID of the Settlement group.
- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
ID of the Settlement system.
- [FT_C_SETTL_MODE SettlementMode](#)
Specifies whether the settlement is CCP or bilaterally or none.
- [MTIME CutOffTime](#)
Indicates the time after which orders can no longer be sent to the settlement system.
- [LONG AllocationPeriod](#)
Indicates period (in seconds) before cutoff time when it is not allowed to make new GC deals.

5.276.1 Detailed Description

SettlGroupID associated with a SettlSystemID.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_GROUP_SYSTEM_ID = 30094
- Subscription enabled: YES

- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	1
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	2
SettlementMode	FT_C_SETTL_MODE	1	3
CutOffTime	MTIME	1	
AllocationPeriod	LONG	1	

KEY Definition:

KEYUNIQUE FT_C_SETTL_GROUP_SYSTEMKey = 1

SEG	MEMBER	TYPE
1	SettlGroupID	KEYA
2	SettlSystemID	KEYA
3	SettlementMode	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.277 FT_C_SETTL_INFORMATION Class Reference

Defines the calendar used for the settlgroupID.

Data Fields

- [STRING SettlGroupID](#) [FT_C_SETTL_GROUP_LEN]
ID of the settlement group.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- [STRING CalendarID](#) [FT_C_CALENDAR_LEN]
ID of the Calendar.
- [FT_C_FLAG AllowedManualSettlement](#)
If set to 'Yes', the manual settlement is enabled.

5.277.1 Detailed Description

Defines the calendar used for the settlgroupID.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_INFORMATION_ID = 30093
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	1
Description	STRING	FT_C_DESCRIPTION_LEN	
CalendarID	STRING	FT_C_CALENDAR_LEN	
AllowedManualSettlement	FT_C_FLAG	1	

5.278 FT_C_SETTL_NOTIFY Class Reference

KEY Definition:

```
KEYUNIQUE FT_C_SETTL_INFORMATIONKey = 1
SEG MEMBER      TYPE
1    SettlGroupID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.278 FT_C_SETTL_NOTIFY Class Reference

Settlement information about the fill.

Data Fields

- [STRING FillID](#) [FT_C_FILL_LEN]
Contract Number.
- [STRING SettlFillID](#) [FT_C_FILL_LEN]
Settlement Contract number.
- [LDATE FillDate](#)
Creation date.
- [LDATE InitialDate](#)
Initial value.
- [LDATE FinalDate](#)
Final value.
- [LDATE SettlDate](#)
Settlement date value.
- [DOUBLE Rate](#)
Rate.
- [DOUBLE FixedRate](#)
Fixed Rate.
- [DOUBLE FixedPriceInterest](#)
Fixed interest calculated.
- [DOUBLE RateInterest](#)
Variable interest calculated based on the rate.
- [DOUBLE Interest](#)
Differential interest.
- [STRING DebtorMemberID](#) [FT_C_MEMBER_LEN]
ABI/CAT code of the debtor member.
- [STRING CreditorMemberID](#) [FT_C_MEMBER_LEN]
ABI/CAT code of the creditor member.
- [STRING MaturityID](#) [FT_C_SEC_LEN]
Maturity (ON,...)
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
ID Currency.
- [FT_C_REC_TYPE](#) FillType
Type of fill.
- [STRING FTSecID](#) [FT_C_SEC_LEN]
The ID of the product.

5.278.1 Detailed Description

Settlement information about the fill.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_NOTIFY_ID = 30119
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
FillID	STRING	FT_C_FILL_LEN	1
SettlFillID	STRING	FT_C_FILL_LEN	
FillDate	LDATE	1	
InitialDate	LDATE	1	
FinalDate	LDATE	1	
SettlDate	LDATE	1	
Rate	DOUBLE	1	
FixedRate	DOUBLE	1	
FixedPriceInterest	DOUBLE	1	
RateInterest	DOUBLE	1	
Interest	DOUBLE	1	
DebtorMemberID	STRING	FT_C_MEMBER_LEN	
CreditorMemberID	STRING	FT_C_MEMBER_LEN	
MaturityID	STRING	FT_C_SEC_LEN	
Currency	STRING	FT_C_CURRENCY_LEN	
FillType	FT_C_REC_TYPE	1	
FTSecID	STRING	FT_C_SEC_LEN	

KEY Definition:

```
KEYUNIQUE FT_C_SETTL_NOTIFYKey = 1
SEG MEMBER TYPE
1 FillID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.279 FT_C_SETTL_SYSTEM Class Reference

Provides the SettlSystemID.

Data Fields

- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]

5.279.1 Detailed Description

Provides the SettlSystemID.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_SYSTEM_ID = 30018

5.280 FT_C_SETTL_SYSTEM_INFO Class Reference

- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	1			
Description	STRING	FT_C_DESCRIPTION_LEN				

KEY Definition:

KEYUNIQUE	FT_C_SETTL_SYSTEMKey = 1
SEG MEMBER	TYPE
1	SettlSystemID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.280 FT_C_SETTL_SYSTEM_INFO Class Reference

Indicates if the Settlement system is connected to FastTrade, i.e. CAPS are enabled on this settlement system.

Data Fields

- [STRING SettlSystemID](#) [FT_C_SETTL_SYSTEM_LEN]
Settlement system code.
- [FT_C_FLAG Connected](#)
If flagged 'Yes', the Settlement system is connected to FastTrade.
- [STRING ClearingHouseID](#) [FT_C_CLEARING_HOUSE_LEN]
ID of the clearing house.
- [STRING BilateralChannelID](#) [FT_C_SETTL_CHANNEL_LEN]
For bilateral settlement, it indicates the channel used to send trades to the Settlement system.
- [STRING CCPChannelID](#) [FT_C_SETTL_CHANNEL_LEN]
For CCP settlement, it indicates the channel used to send trades to the Settlement system.
- [MTIME CutOffTime](#)
Indicates the time beyond which transactions can no longer be sent to the settlement system.
- [FT_C_ENABLE_REPO_CLASS EnabledRepoClass](#)
Indicates which type of Repo trades are accepted by the Settlement system.
- [MTIME LinkedSettlSystemCutOffTime](#)
Indicates the time beyond which transactions can no longer be sent to the settlement system if the trade is settled together with another settlement system.

5.280.1 Detailed Description

Indicates if the Settlement system is connected to FastTrade, i.e. CAPS are enabled on this settlement system.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTL_SYSTEM_INFO_ID = 30218
- Subscription enabled: YES

- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS
UPD FMT				
SettlSystemID	STRING	FT_C_SETTL_SYSTEM_LEN	1	
Connected	FT_C_FLAG	1		
ClearingHouseID	STRING	FT_C_CLEARING_HOUSE_LEN		
BilateralChannelID	STRING	FT_C_SETTL_CHANNEL_LEN		
CCPChannelID	STRING	FT_C_SETTL_CHANNEL_LEN		
CutOffTime	MTIME	1		
EnabledRepoClass	FT_C_ENABLE_REPO_CLASS	1		
LinkedSettlSystemCutOffTime	MTIME	1		

KEY Definition:

KEYUNIQUE FT_C_SETTL_SYSTEM_INFOKey = 1

SEG MEMBER TYPE

1 SettlSystemID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.281 FT_C_SETTLEMENT_PREVIEW Class Reference

Settlement values calculated previously by the system.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
ID of the underlying security.
- [LDATE StartDate](#)
Start Date.
- [LDATE EndDate](#)
End Date.
- [STRING StartFTSecID](#) [FT_C_SEC_LEN]
Alternative to the start date.
- [STRING EndFTSecID](#) [FT_C_SEC_LEN]
Alternative to the end date.

5.281 FT_C_SETTLEMENT_PREVIEW Class Reference

- **DOUBLE Rate**
- **DOUBLE Qty**
- **DOUBLE SpotPrice**

Can be zero, in this case the price is requested to master file provider.

- **FT_C_CONTRACT_VALUE Classic**
- **FT_C_CONTRACT_VALUE BuySellBack**
- **STRING UserData** [FT_C_USER_TEXT_LEN]
- **LDATE SpotPriceDate**

Filled by the system.

- **MTIME SpotPriceTime**
- **STRING SettlPreviewID** [FT_C_SETTLPREVIEW_LEN]

Filled by the system.

- **STRING SenderMemberID** [FT_C_MEMBER_LEN]
- **STRING TradingCurrency** [FT_C_CURRENCY_LEN]

Mandatory.

- **LDATE UpdateDate**
- **MTIME UpdateTime**

Last update time.

- **FT_C_TRANS_STATUS Status**
- **FT_C_SPOTPRICE_MODE SpotPriceMode**
- **DOUBLE Haircut**

Haircut for repo.

5.281.1 Detailed Description

Settlement values calculated previously by the system.

DB & Subscription/Transaction Details:

- Id: FT_C_SETTLEMENT_PREVIEW_ID = 30237
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	
SectionID	STRING	FT_C_SECTION_LEN	
UnderlyingFTSecID	STRING	FT_C_SEC_LEN	
StartDate	LDATE	1	
EndDate	LDATE	1	
StartFTSecID	STRING	FT_C_SEC_LEN	
EndFTSecID	STRING	FT_C_SEC_LEN	
Rate	DOUBLE	1	
Qty	DOUBLE	1	
SpotPrice	DOUBLE	1	
Classic	FT_C_CONTRACT_VALUE	1	
BuySellBack	FT_C_CONTRACT_VALUE	1	
UserData	STRING	FT_C_USER_TEXT_LEN	
SpotPriceDate	LDATE	1	
SpotPriceTime	MTIME	1	
SettlPreviewID	STRING	FT_C_SETTLPREVIEW_LEN	2

SenderMemberID	STRING	FT_C_MEMBER_LEN
TradingCurrency	STRING	FT_C_CURRENCY_LEN
UpdateDate	LDATE	1
UpdateTime	MTIME	1
Status	FT_C_TRANS_STATUS	1
SpotPriceMode	FT_C_SPOTPRICE_MODE	1
Haircut	DOUBLE	1

KEY Definition:

KEYUNIQUE FT_C_SETTLEMENT_PREVIEWKey = 1

SEG MEMBER TYPE

1 ExchangeID KEYA
2 SettlPreviewID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.282 FT_C_SETUP_REMIND Class Reference

List of counterparties that the member has set as Unwelcome in the previous trading day.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
ID of the member.
- [STRING CounterpartMemberID](#) [FT_C_MEMBER_LEN]
ID of the counterpart member.
- [STRING CurrencyID](#) [FT_C_CURRENCY_LEN]
ID Currency.
- [LDATE Date](#)
Edit Date.

5.282.1 Detailed Description

List of counterparties that the member has set as Unwelcome in the previous trading day.

Total of indirect member balance

DB & Subscription/Transaction Details:

- Id: FT_C_SETUP_REMIND_ID = 30224
- Subscription enabled: YES
- Transactions enabled: NO

5.283 FT_C_SPLIT_ACCOUNT_INFO Class Reference

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1	M		M
MarketID	STRING	FT_C_MARKET_LEN	2	M		M
SectionID	STRING	FT_C_SECTION_LEN	3	M		M
MemberID	STRING	FT_C_MEMBER_LEN	4			
CounterpartMemberID	STRING	FT_C_MEMBER_LEN	5			
CurrencyID	STRING	FT_C_CURRENCY_LEN	6			
Date	LDATE	1				

KEY Definition:

KEYUNIQUE FT_C_SETUP_REMINDKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	CounterpartMemberID	KEYA
6	CurrencyID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.283 FT_C_SPLIT_ACCOUNT_INFO Class Reference

Subclass - Information about the Account.

Data Fields

- [ULONG Account](#)
Unique ID of the account.
- [FT_C_VERB Verb](#)
Verb.
- [DOUBLE Qty](#)
Quantity.
- [FT_C_ACCOUNT_INFO_STATUS Status](#)
Allocation Status.

5.283.1 Detailed Description

Subclass - Information about the Account.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
------	------	---------	-----	-----	-----

```

Account  ULONG                1
Verb     FT_C_VERB            1
Qty      DOUBLE               1
Status   FT_C_ACCOUNT_INFO_STATUS 1

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.284 FT_C_SPLIT_ACCOUNT_INFO_EXT Class Reference

Subclass - Information about the Account.

Data Fields

- [DOUBLE Percentage](#)
Percentage.
- [STRING AllocFillID \[FT_C_FILL_LEN\]](#)
Reference to the [FT_C_FILL](#) record generated after the split.

5.284.1 Detailed Description

Subclass - Information about the Account.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```

NAME          TYPE    # ELEMS          INS  UPD  FMT
Percentage    DOUBLE  1
AllocFillID   STRING  FT_C_FILL_LEN

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.285 FT_C_SPREAD_SPOT_DATA Class Reference

This class contains the prices and yields (hereafter spot data) used for pricing securities quoted by spread.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING SpreadSpotTimeID \[FT_C_SPREAD_TIMEID_LEN\]](#)
ID of the spotting time this data refers to.

5.285 FT_C_SPREAD_SPOT_DATA Class Reference

- **LDATE SpreadSpotDate**
Date of the spot data.
- **MTIME SpreadSpotTime**
Time of the spot data.
- **ULONG SpreadSpotTimeMicroSec**
Microseconds to add to the time set in the SpreadSpotTime field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.
- **STRING RefSpottingQuoteID [FT_C_ORDER_LEN]**
Internal use. ID of the FT_C_QUOTE from which this spot data comes from.
- **ULONG RefSpottingQuoteSeqNo**
Internal use. SeqNo of the ID of the FT_C_QUOTE from which this spot data comes from.
- **DOUBLE BenchmarkBidPrice**
Bid price of the benchmark.
- **DOUBLE BenchmarkAskPrice**
Ask price of the benchmark.
- **DOUBLE BenchmarkBidYield**
Bid yield of the benchmark.
- **DOUBLE BenchmarkaskYield**
Ask yield of the benchmark.
- **FT_C_SPREAD_CALCULATION_TYPE SpreadCalculationType**
Indicates from which data flow this spot data comes from.
- **LDATE PriceDate**
Date on which the price refers.
- **MTIME PriceTime**
Time at which the price refers.

5.285.1 Detailed Description

This class contains the prices and yields (hereafter spot data) used for pricing securities quoted by spread.

DB & Subscription/Transaction Details:

- Id: FT_C_SPREAD_SPOT_DATA_ID = 30315
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS
UPD FMT			
FTSecID	STRING	FT_C_SEC_LEN	1
SpreadSpotTimeID	STRING	FT_C_SPREAD_TIMEID_LEN	3
SpreadSpotDate	LDATE	1	2
SpreadSpotTime	MTIME	1	
SpreadSpotTimeMicroSec	ULONG	1	
RefSpottingQuoteID	STRING	FT_C_ORDER_LEN	
RefSpottingQuoteSeqNo	ULONG	1	
BenchmarkBidPrice	DOUBLE	1	

BenchmarkAskPrice	DOUBLE	1
BenchmarkBidYield	DOUBLE	1
BenchmarkaskYield	DOUBLE	1
SpreadCalculationType	FT_C_SPREAD_CALCULATION_TYPE	1
PriceDate	LDATE	1
PriceTime	MTIME	1

KEY Definition:

KEYUNIQUE FT_C_SPREAD_SPOT_DATAKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	SpreadSpotDate	KEYA
3	SpreadSpotTimeID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.286 FT_C_SPREAD_SPOT_TIME Class Reference

Spot time information.

Data Fields

- [STRING SpreadSpotTimeID](#) [FT_C_SPREAD_TIMEID_LEN]
Unique identifier of the spot time (initially only 4 p.m.)
- [STRING SpreadSpotTimeDescription](#) [FT_C_USER_TEXT_LEN]
Decsription associated with spot time.
- [MTIME SpotTime](#)
Spot time.
- [FT_C_FLAG IsDefault](#)
The GUI shows this as the default.
- [INT SecondsBeforeUsingBackupPrices](#)
Internal use.

5.286.1 Detailed Description

Spot time information.

DB & Subscription/Transaction Details:

- Id: FT_C_SPREAD_SPOT_TIME_ID = 30314
- Subscription enabled: YES
- Transactions enabled: **NO**

5.287 FT_C_STAGE_ORDER_DESTINATION Class Reference

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
SpreadSpotTimeID	STRING	FT_C_SPREAD_TIMEID_LEN	1			
SpreadSpotTimeDescription	STRING	FT_C_USER_TEXT_LEN				
SpotTime	MTIME	1				
IsDefault	FT_C_FLAG	1				
SecondsBeforeUsingBackupPrices	INT	1				

KEY Definition:

KEYUNIQUE FT_C_SPREAD_SPOT_TIMEKey = 1

SEG MEMBER TYPE

1 SpreadSpotTimeID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.287 FT_C_STAGE_ORDER_DESTINATION Class Reference

Subclass - Identifies the destination of the RFQ.

Data Fields

- [FT_C_DEALER_SECT_TYPE](#) DealerSelection
Defines the selected dealer's type: Executing, Acceptable, UnAcceptable.
- [STRING](#) MemberID [FT_C_MEMBER_LEN]
ID of the Member.

5.287.1 Detailed Description

Subclass - Identifies the destination of the RFQ.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
DealerSelection	FT_C_DEALER_SECT_TYPE	1			
MemberID	STRING	FT_C_MEMBER_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.288 FT_C_STATISTICS Class Reference

Trading Statistics.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
The ID of the security.
- [FT_C_STATISTICS_TYPE Type](#)
Type of the statistic.
- [LTIME Time](#)
Statistic Reference hour.
- [FT_C_STATISTICS_INFO Info](#)
Statistic data.
- [LDATE Date](#)
Market date.
- [FT_C_STATISTICS_INFO_EXT InfoExt](#)
Statistic data.
- [FT_C_STAT_TRADE_TYPE StatTradeType](#)
Trade type.

5.288.1 Detailed Description

Trading Statistics.

DB & Subscription/Transaction Details:

- Id: FT_C_STATISTICS_ID = 30063
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
Type	FT_C_STATISTICS_TYPE	1		2		
Time	LTIME	1		3		
Info	FT_C_STATISTICS_INFO	1				
Date	LDATE	1				
InfoExt	FT_C_STATISTICS_INFO_EXT	1				
StatTradeType	FT_C_STAT_TRADE_TYPE	1		4		

KEY Definition:

KEYUNIQUE FT_C_STATISTICSKey = 1

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	Type	KEYA
3	Time	KEYA
4	StatTradeType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.289 FT_C_STATISTICS_INFO Class Reference

Subclass - market statistics data.

Data Fields

- [DOUBLE MinPrice](#)
Minimum price.
- [DOUBLE YieldMinPrice](#)
Yield of Minimum price.
- [DOUBLE MaxPrice](#)
Maximum price.
- [DOUBLE YieldMaxPrice](#)
Yield of Maximum price.
- [DOUBLE Qty](#)
Total traded quantity.
- [DOUBLE AvgPrice](#)
Average price.
- [DOUBLE AvgYield](#)
Average yield.
- [DOUBLE NominalValue](#)
Nominal value.
- [DOUBLE PriceQuantity](#)
Unused.

5.289.1 Detailed Description

Subclass - market statistics data.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MinPrice	DOUBLE	1				
YieldMinPrice	DOUBLE	1				
MaxPrice	DOUBLE	1				
YieldMaxPrice	DOUBLE	1				
Qty	DOUBLE	1				
AvgPrice	DOUBLE	1				
AvgYield	DOUBLE	1				
NominalValue	DOUBLE	1				
PriceQuantity	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.290 FT_C_STATISTICS_INFO_EXT Class Reference

Subclass - market statistics data.

Data Fields

- [DOUBLE LastPrice](#)
Last executed price.
- [DOUBLE LastQty](#)
Last executed quantity.
- [LDATE LastDate](#)
Date of the last execution.
- [LTIME LastTime](#)
Time of the last execution.
- [DOUBLE OpeningPrice](#)
Opening price.
- [DOUBLE ClosingPrice](#)
Closing price.
- [DOUBLE Volume](#)
Total traded amount.
- [ULONG NumberOfTrades](#)
Total number of trades.
- [DOUBLE AvgPriceBuy](#)
Average buy side price.
- [DOUBLE AvgPriceSell](#)
Average sell side price.
- [DOUBLE TotQtyBuy](#)
Total buy side quantity.
- [DOUBLE TotQtySell](#)
Total sell side quantity.

5.290.1 Detailed Description

Subclass - market statistics data.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
LastPrice	DOUBLE	1				
LastQty	DOUBLE	1				
LastDate	LDATE	1				
LastTime	LTIME	1				
OpeningPrice	DOUBLE	1				
ClosingPrice	DOUBLE	1				
Volume	DOUBLE	1				
NumberOfTrades	ULONG	1				
AvgPriceBuy	DOUBLE	1				
AvgPriceSell	DOUBLE	1				
TotQtyBuy	DOUBLE	1				
TotQtySell	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.291 FT_C_STATS Class Reference

Trading statistics of a security per time and per date.

Data Fields

- [STRING FTSecID](#) [[FT_C_SEC_LEN](#)]
- [STRING MaturityID](#) [[FT_C_SEC_LEN](#)]
- [FT_C_STATISTICS_TYPE](#) **Type**
- [LTIME](#) **Time**
- [FT_C_STATS_INFO](#) **InfoBuy**
- [FT_C_STATS_INFO](#) **InfoSell**
- [FT_C_STATS_INFO](#) **InfoMin**
- [FT_C_STATS_INFO](#) **InfoMax**
- [FT_C_STATS_INFO](#) **InfoTotal**
- [LDATE](#) **Date**
- [FT_C_FLAG](#) **AggregateStatistics**
- [DOUBLE](#) **MinSpotPrice**
- [DOUBLE](#) **MaxSpotPrice**

5.291.1 Detailed Description

Trading statistics of a security per time and per date.

DB & Subscription/Transaction Details:

- Id: FT_C_STATS_ID = 30115
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN	1			
MaturityID	STRING	FT_C_SEC_LEN				
Type	FT_C_STATISTICS_TYPE	1		2		
Time	LTIME	1		3		
InfoBuy	FT_C_STATS_INFO	1				
InfoSell	FT_C_STATS_INFO	1				
InfoMin	FT_C_STATS_INFO	1				
InfoMax	FT_C_STATS_INFO	1				
InfoTotal	FT_C_STATS_INFO	1				
Date	LDATE	1		4		
AggregateStatistics	FT_C_FLAG	1				
MinSpotPrice	DOUBLE	1				
MaxSpotPrice	DOUBLE	1				

KEY Definition:

KEYUNIQUE FT_C_STATSKey = 1

SEG MEMBER TYPE

- 1 FTSecID KEYA
- 2 Type KEYA
- 3 Time KEYA
- 4 Date KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.292 FT_C_STATS_INFO Class Reference

Subclass - Trading information for the statistics.

Data Fields

- [DOUBLE Qty](#)
- [DOUBLE AvgRate](#)

5.292.1 Detailed Description

Subclass - Trading information for the statistics.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Qty	DOUBLE	1				
AvgRate	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.293 FT_C_STRATEGY_LEG Class Reference

Strategy to use on the instrument.

Data Fields

- [STRING StrategyFTSecID \[FT_C_SEC_LEN\]](#)
ID of the Security.
- [STRING LegFTSecID \[FT_C_SEC_LEN\]](#)
ID of the security associated with the StrategyFTSecID.
- [ULONG Position](#)
- [USHORT Ratio](#)
Ratio between the quantity of the StrategyFTsecID and the quantity of the LegFTSecID.
- [FT_C_VERB ActionOnBuy](#)
Action on the LegFTSecID when the StrategyFTSecID is bought.
- [FT_C_VERB ActionOnSell](#)
Action on the LegFTSecID when the StrategyFTSecID is sold.
- [DOUBLE RatioDb](#)
Ratio between the quantity of the StrategyFTsecID and the quantity of the LegFTSecID (in case of ratio with decimal)

5.294 FT_C_STRIKER_QUOTE_LEG Class Reference

5.293.1 Detailed Description

Strategy to use on the instrument.

This class gives the Strategy to use on the instrument.

DB & Subscription/Transaction Details:

- Id: FT_C_STRATEGY_LEG_ID = 30167
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	K	INS	UPD	FMT
StrategyFTSecID	STRING	FT_C_SEC_LEN	1	2			
LegFTSecID	STRING	FT_C_SEC_LEN	2	3			
Position	ULONG	1		1			
Ratio	USHORT	1					
ActionOnBuy	FT_C_VERB	1					
ActionOnSell	FT_C_VERB	1					
RatioDb	DOUBLE	1					

KEY Definition:

KEYUNIQUE FT_C_STRATEGY_LEGKey = 1

SEG	MEMBER	TYPE
1	StrategyFTSecID	KEYA
2	LegFTSecID	KEYA

KEY Definition:

KEYUNIQUE FT_C_STRATEGY_LEGPositionKey = 2

SEG	MEMBER	TYPE
1	Position	KEYA
2	StrategyFTSecID	KEYA
3	LegFTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.294 FT_C_STRIKER_QUOTE_LEG Class Reference

Subclass - Leg of a quote.

Data Fields

- [DOUBLE StrikerPrice](#)
Striker quotation price.
- [DOUBLE MinStrikerQty](#)
Minimum striker quantity.
- [FT_C_FLAG StrikerPriceFg](#)
Indicates whether a striker quotation has been specified or not.

5.294.1 Detailed Description

Subclass - Leg of a quote.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
StrikerPrice	DOUBLE	1				
MinStrikerQty	DOUBLE	1				
StrikerPriceFg	FT_C_FLAG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.295 FT_C_SUB_FILL Class Reference

List of all the contracts generated by a general collateral.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the GC repo security.
- [STRING FillID \[FT_C_FILL_LEN\]](#)
ID of the fill generated on the gc repo security.
- [STRING OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order generate the fill.
- [DOUBLE Qty](#)
Quantity of the security to be allocated.
- [STRING GCFTSecID \[FT_C_SEC_LEN\]](#)
ID of the GC repo security.
- [STRING GCFillID \[FT_C_FILL_LEN\]](#)
ID of the fill generated on the gc repo security.
- [STRING GCOOrderID \[FT_C_ORDER_LEN\]](#)
ID of the order generate the fill.
- [DOUBLE Rate](#)
Rate.
- [DOUBLE Price](#)
Price.
- [DOUBLE CleanPrice](#)
Clean price.
- [DOUBLE SpotCollLoan](#)
Spot countervalue.
- [DOUBLE EndCollLoan](#)
Term countervalue.

5.295 FT_C_SUB_FILL Class Reference

- **DOUBLE NominalValue**
Nominal value.
- **DOUBLE EndAccIntFactor**
Accrued interest factor.
- **INT AllocationItemNo**
Allocation item number.
- **INT NoOfSubst**
Number of remaining substitutions.
- **LDATE StartDate**
Start Date.
- **LDATE EndDate**
End Date.
- **DOUBLE EndPrice**
End price.
- **LDATE SettlDate**
Settlement Date.
- **STRING MrkOrderID [FT_C_MRKORDER_LEN]**
MrkID of the order generate the fill.
- **STRING MrkGCOOrderID [FT_C_MRKORDER_LEN]**
MrkID of the order generate the fill.
- **STRING ExchangeID [FT_C_EXCHANGE_LEN]**
- **STRING MarketID [FT_C_MARKET_LEN]**
- **STRING FTProductID [FT_C_SEC_LEN]**
- **STRING GCExchangeID [FT_C_EXCHANGE_LEN]**
- **STRING GCMarketID [FT_C_MARKET_LEN]**
- **STRING GCFTProductID [FT_C_SEC_LEN]**
- **STRING BrokerID [FT_C_BROKER_LEN]**
- **STRING ClientID [FT_C_CLIENT_LEN]**
ID of client.
- **STRING ClientAccount [FT_C_ACCOUNT_LEN]**
Client account code of the order.

5.295.1 Detailed Description

List of all the contracts generated by a general collateral.

DB & Subscription/Transaction Details:

- Id: FT_C_SUB_FILL_ID = 30085
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN				
FillID	STRING	FT_C_FILL_LEN	2			
OrderID	STRING	FT_C_ORDER_LEN	1			
Qty	DOUBLE	1				
GCFTSecID	STRING	FT_C_SEC_LEN				
GCFillID	STRING	FT_C_FILL_LEN				
GOrderID	STRING	FT_C_ORDER_LEN				
Rate	DOUBLE	1				
Price	DOUBLE	1				

CleanPrice	DOUBLE	1
SpotCollLoan	DOUBLE	1
EndCollLoan	DOUBLE	1
NominalValue	DOUBLE	1
EndAccIntFactor	DOUBLE	1
AllocationItemNo	INT	1
NoOfSubst	INT	1
StartDate	LDATE	1
EndDate	LDATE	1
EndPrice	DOUBLE	1
SettlDate	LDATE	1
MrkOrderID	STRING	FT_C_MRKORDER_LEN
MrkGCOrderID	STRING	FT_C_MRKORDER_LEN
ExchangeID	STRING	FT_C_EXCHANGE_LEN
MarketID	STRING	FT_C_MARKET_LEN
FTProductID	STRING	FT_C_SEC_LEN
GCExchangeID	STRING	FT_C_EXCHANGE_LEN
GCMarketID	STRING	FT_C_MARKET_LEN
GCFTProductID	STRING	FT_C_SEC_LEN
BrokerID	STRING	FT_C_BROKER_LEN
ClientID	STRING	FT_C_CLIENT_LEN
ClientAccount	STRING	FT_C_ACCOUNT_LEN

KEY Definition:

KEYUNIQUE FT_C_SUB_FILLIDKey = 1

SEG MEMBER TYPE

1	OrderID	KEYA
2	FillID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.296 FT_C_TAG_CPTY_INFO Class Reference

Subclass - Information about accounts for trade Enrichment.

Data Fields

- [STRING CounterpartMemberID](#) [FT_C_MEMBER_LEN]

Unique ID of the counterpart member that the tag enrichment is valid for (sell side, buy side)

- [ULONG Account](#)

Unique ID of the account of the counterpart member that the tag enrichment is valid for (if Account=0 enrichment at the company level). Account can only be different from zero if the CounterpartMemberID corresponds to a buy-side member.

5.296.1 Detailed Description

Subclass - Information about accounts for trade Enrichment.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.297 FT_C_TAG_NAME Class Reference

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CounterpartMemberID	STRING	FT_C_MEMBER_LEN				
Account	ULONG	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.297 FT_C_TAG_NAME Class Reference

Subclass - Tag name information.

Data Fields

- [STRING Name](#) [[FT_C_TAG_NAME_LEN](#)]

5.297.1 Detailed Description

Subclass - Tag name information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Name	STRING	FT_C_TAG_NAME_LEN				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.298 FT_C_TAG_VALUE Class Reference

Subclass - Tag values information.

Data Fields

- [STRING Value](#) [[FT_C_TAG_VALUE_LEN](#)]

5.298.1 Detailed Description

Subclass - Tag values information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

```

NAME    TYPE    # ELEMS          INS  UPD  FMT
Value  STRING  FT_C_TAG_VALUE_LEN

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.299 FT_C_TICKS Class Reference

Defines the ticks on a various range of prices for a security.

Data Fields

- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [FT_C_TICKS_ROW Tick](#) [FT_C_MAX_TICKS_NUMBER]

5.299.1 Detailed Description

Defines the ticks on a various range of prices for a security.

DB & Subscription/Transaction Details:

- Id: FT_C_TICKS_ID = 30144
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

```

NAME      TYPE          # ELEMS          K INS  UPD  FMT
FTSecID  STRING          FT_C_SEC_LEN          1
Tick     FT_C_TICKS_ROW FT_C_MAX_TICKS_NUMBER

```

KEY Definition:

```

KEYUNIQUE FT_C_TICKSKey = 1
SEG MEMBER TYPE
1    FTSecID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.300 FT_C_TICKS_ROW Class Reference

Subclass - Specifies each tick of the Security.

5.301 FT_C_TID Class Reference

Data Fields

- [DOUBLE MinPrice](#)
Bucket's lower bound.
- [DOUBLE MaxPrice](#)
Bucket's upper bound.
- [DOUBLE PriceTick](#)
Minimum price increase allowed in this bucket.

5.300.1 Detailed Description

Subclass - Specifies each tick of the Security.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MinPrice	DOUBLE	1				
MaxPrice	DOUBLE	1				
PriceTick	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.301 FT_C_TID Class Reference

TID information.

Data Fields

- [ULONG OSID](#)
- [ULONG ServiceID](#)
- [ULONG CID](#)
- [ULONG UPD](#) [2]

5.301.1 Detailed Description

TID information.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
OSID	ULONG	1				
ServiceID	ULONG	1				
CID	ULONG	1				
UPD	ULONG	2				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.302 FT_C_TIMESTAMP Class Reference

Subclass - Contains a timestamp.

Data Fields

- [LONG](#) TS [2]

5.302.1 Detailed Description

Subclass - Contains a timestamp.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
TS	LONG	2				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.303 FT_C_TOTAL_STATISTICS Class Reference

Statistics about the total quantity of the contracts per section (Total Amounts)

Data Fields

- [STRING](#) SectionID [FT_C_SECTION_LEN]
Section ID.
- [FT_C_STATISTICS_TYPE](#) Type
Period the statistical data refers to.
- [DOUBLE](#) TotalQty
Total amount exchanged.

5.304 FT_C_TRADING_BOOK Class Reference

- [LDATE Date](#)
Market date.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the Exchange.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the Market.

5.303.1 Detailed Description

Statistics about the total quantity of the contracts per section (Total Amounts)

DB & Subscription/Transaction Details:

- Id: FT_C_TOTAL_STATISTICS_ID = 30220
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
SectionID	STRING	FT_C_SECTION_LEN	3
Type	FT_C_STATISTICS_TYPE	1	4
TotalQty	DOUBLE	1	
Date	LDATE	1	5
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2

KEY Definition:

KEYUNIQUE FT_C_TOTAL_STATISTICSKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	Type	KEYA
5	Date	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.304 FT_C_TRADING_BOOK Class Reference

Defines the set of Trading Books, set up by the Sell Side. Only the Super User can insert new trading books. The Super User can then assign operators to each trading book. Assigned Operators can modify preferences. When a new trading book is required, the server must check that there is no other trading book with the same Currency and MaturityBasketID.

Data Fields

- [STRING TradingBookID \[FT_C_TRADING_BOOK_ID_LEN\]](#)
Unique ID of the trading book.
- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.

- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
Unique ID of the member.
- [FT_C_AUDIT_INFORMATION AuditInformation](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- [STRING Description \[FT_C_DESCRIPTION_LEN\]](#)
Description of the security group.
- [STRING Currency \[FT_C_CURRENCY_LEN\]](#)
Currency of the TradingBook.
- [STRING MaturityBasketID \[FT_C_MAT_BASKET_ID_LEN\]](#)
Maturity Basket of the TradingBook.
- [STRING PrimaryManagerID \[FT_C_OPERATOR_LEN\]](#)
ID of the primary desk/operator enabled to receive a trade ticket.
- [STRING BackupManagerID \[FT_C_OPERATOR_LEN\]](#)
If BackupIsDesk is set to 'Yes', it can contain the DeskID. Otherwise it can contain a single operator's ID.
- [FT_C_FLAG BackupIsDesk](#)
Indicates if the backup routing policy addresses a single operator or a desk: for future use now always desk.
- [ULONG DefaultOTWTime](#)
Default on-the-wire time proposed while negotiating securities in this book.
- [FT_C_SOURCE_RFQ_QUOTE_STRATEGY Source](#)
Proposed price source for securities in this book.
- [FT_C_SOURCE_RFQ_QUOTE_STRATEGY BenchmarkSource](#)
Proposed price source for securities' benchmark bonds.
- [STRING IssuerID \[FT_C_ISSUER_LEN\]](#)
Defines an Issuer, whose securities are to be included in this trading book. (Mainly used for Money Market Inventory Trading).
- [FT_C_FLAG PrimaryIsDesk](#)
Indicates if the primary routing policy addresses a single operator or a desk: for future use now always desk.
- [FT_TRADING_BOOK_TYPE TradingBookType](#)
Defines if the trading book is rule based or static: static means a list of securities.
- [STRING PrimaryOperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the primary operator that will be used in case of automatic answer.
- [STRING UserText \[FT_C_USER_TEXT_LEN\]](#)
User Text to be copied in the RFQ_QUOTE message.
- [USHORT DefAutomaticMatchingRefresh](#)
Default on-the-wire refresh (Number of quoted price updates before the price eventually goes subject) proposed while negotiating securities in this book.
- [FT_C_FLAG_UND EnableSpreadInfo](#)
Enables the member to receive "Dealer Runs" spread.

5.304.1 Detailed Description

Defines the set of Trading Books, set up by the Sell Side. Only the Super User can insert new trading books. The Super User can then assign operators to each trading book. Assigned Operators can modify preferences. When a new trading book is required, the server must check that there is no other trading book with the same Currency and MaturityBasketID.

DB & Subscription/Transaction Details:

- Id: FT_C_TRADING_BOOK_ID = 30254

- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	K	INS	UPD	FMT	TYPE	#	ELEMS
TradingBookID					STRING		
FT_C_TRADING_BOOK_ID_LEN					4		
ExchangeID					STRING		FT_C_EXCHANGE_LEN
1							
MarketID					STRING		FT_C_MARKET_LEN
2							
MemberID					STRING		FT_C_MEMBER_LEN
3							
AuditInformation					FT_C_AUDIT_INFORMATION		1
Description					STRING		FT_C_DESCRIPTION_LEN
Currency					STRING		FT_C_CURRENCY_LEN
MaturityBasketID					STRING		
FT_C_MAT_BASKET_ID_LEN							
PrimaryManagerID					STRING		FT_C_OPERATOR_LEN
BackupManagerID					STRING		FT_C_OPERATOR_LEN
BackupIsDesk					FT_C_FLAG		1
DefaultOTWTime					ULONG		1
Source					FT_C_SOURCE_RFQ_QUOTE_STRATEGY		1
BenchmarkSource					FT_C_SOURCE_RFQ_QUOTE_STRATEGY		1
IssuerID					STRING		FT_C_ISSUER_LEN
PrimaryIsDesk					FT_C_FLAG		1
TradingBookType					FT_TRADING_BOOK_TYPE		1
PrimaryOperatorID					STRING		FT_C_OPERATOR_LEN
UserText					STRING		FT_C_USER_TEXT_LEN
DefAutomaticMatchingRefresh					USHORT		1
EnableSpreadInfo					FT_C_FLAG_UND		1

KEY Definition:

KEYUNIQUE FT_C_TRADING_BOOKKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	TradingBookID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.305 FT_C_TRADING_BOOK_AUTO_NEG Class Reference

Defines the auto negotiation rules linked to a trading book. Only the Super User and the Assigned Operators can modify them.

Data Fields

- **STRING** ExchangeID [FT_C_EXCHANGE_LEN]
ID of the market place.
- **STRING** MarketID [FT_C_MARKET_LEN]
ID of the market.
- **STRING** TradingBookID [FT_C_TRADING_BOOK_ID_LEN]
- **STRING** MemberID [FT_C_MEMBER_LEN]
New Unique ID of the member, only private ones.
- **FT_C_AUDIT_INFORMATION** AuditInformation
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- **DOUBLE** MaxQty
- **FT_C_AUTO_RESPONSE** AutoResponse
Defines the Internal Auto-Quoter's behavior.
- **FT_C_FLAG** Enabled
Defines if the rule is enabled or disabled.

5.305.1 Detailed Description

Defines the auto negotiation rules linked to a trading book. Only the Super User and the Assigned Operators can modify them.

DB & Subscription/Transaction Details:

- Id: FT_C_TRADING_BOOK_AUTO_NEG_ID = 30284
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
AuditInformation	FT_C_AUDIT_INFORMATION	1	
MaxQty	DOUBLE	1	5
AutoResponse	FT_C_AUTO_RESPONSE	1	
Enabled	FT_C_FLAG	1	

KEY Definition:

KEYUNIQUE FT_C_TRADING_BOOK_AUTO_NEGKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	TradingBookID	KEYA
4	MemberID	KEYA
5	MaxQty	KEYA

5.306 FT_C_TRADING_BOOK_SECTION Class Reference

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.306 FT_C_TRADING_BOOK_SECTION Class Reference

Defines which sections belong to a given trading book. Only the Super User can associate sections (a.k.a. security types) with a trading book. A SectionID can only be in a single trading book (this check is enforced server-side)

Data Fields

- [STRING TradingBookID](#) [FT_C_TRADING_BOOK_ID_LEN]
Unique ID of the trading book.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member.
- [FT_C_AUDIT_INFORMATION AuditInformation](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.306.1 Detailed Description

Defines which sections belong to a given trading book. Only the Super User can associate sections (a.k.a. security types) with a trading book. A SectionID can only be in a single trading book (this check is enforced server-side)

DB & Subscription/Transaction Details:

- Id: FT_C_TRADING_BOOK_SECTION_ID = 30283
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN	5
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
SectionID	STRING	FT_C_SECTION_LEN	3
MemberID	STRING	FT_C_MEMBER_LEN	4
AuditInformation	FT_C_AUDIT_INFORMATION	1	

KEY Definition:

KEYUNIQUE FT_C_TRADING_BOOK_SECTIONKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA
4	MemberID	KEYA
5	TradingBookID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.307 FT_C_TRADING_BOOK_STATIC_COMP Class Reference

Defines the set of securities inside a static trading book, set up by the Sell Side. Only the Super User can define static trading books composition.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING MemberID](#) [FT_C_MEMBER_LEN]
Unique ID of the member.
- [STRING TradingBookID](#) [FT_C_TRADING_BOOK_ID_LEN]
Unique ID of the trading book.
- [STRING FTSecID](#) [FT_C_SEC_LEN]
ID of the security.
- [FT_C_AUDIT_INFORMATION AuditInformation](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.

5.307.1 Detailed Description

Defines the set of securities inside a static trading book, set up by the Sell Side. Only the Super User can define static trading books composition.

DB & Subscription/Transaction Details:

- Id: FT_C_TRADING_BOOK_STATIC_COMP_ID = 30299
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1
MarketID	STRING	FT_C_MARKET_LEN	2
MemberID	STRING	FT_C_MEMBER_LEN	3
TradingBookID	STRING	FT_C_TRADING_BOOK_ID_LEN	4
FTSecID	STRING	FT_C_SEC_LEN	5
AuditInformation	FT_C_AUDIT_INFORMATION	1	

KEY Definition:

KEYUNIQUE FT_C_TRADING_BOOK_STATIC_COMPKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA
3	MemberID	KEYA
4	TradingBookID	KEYA
5	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.308 FT_C_TRADING_STATE Class Reference

Status of the section.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [FT_C_TRADING_PHASE](#) Phase
Phase of the security.
- [FT_C_TRADING_STATUS](#) Status
Status of the section.
- [STRING PhaseDescription](#) [FT_C_PHASE_DESCRIPTION_LEN]
Description of phase.
- [LDATE](#) Date
Not used
- [MTIME](#) Time
Time of last change.
- [FT_C_ORDER_ENTRY](#) OrderEntry
- [ULONG](#) TimeMicroSec
Microseconds to add to the time set in the Time field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.

5.308.1 Detailed Description

Status of the section.

This class provides the information about the trading phase and status of each section.

DB & Subscription/Transaction Details:

- Id: FT_C_TRADING_STATE_ID = 30010
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN		1		
MarketID	STRING	FT_C_MARKET_LEN		2		
SectionID	STRING	FT_C_SECTION_LEN		3		
Phase	FT_C_TRADING_PHASE	1				
Status	FT_C_TRADING_STATUS	1				
PhaseDescription	STRING	FT_C_PHASE_DESCRIPTION_LEN				
Date	LDATE	1				

Time	MTIME	1
OrderEntry	FT_C_ORDER_ENTRY	1
TimeMicroSec	ULONG	1

KEY Definition:

KEYUNIQUE FT_C_TRADING_STATEKey = 1

SEG	MEMBER	TYPE
-----	--------	------

1	ExchangeID	KEYA
2	MarketID	KEYA
3	SectionID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.309 FT_C_UNDERLYING Class Reference

List of all the Underlying.

Data Fields

- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
Unique ID of the Underlying.
- [STRING FTSecTree](#) [FT_C_SEC_TREE_LEN]
Search tree for the Underlying.
- [STRING PrimaryRef](#) [FT_C_SEC_REF_LEN]
Primary identification description.
- [STRING AlternateRef](#) [FT_C_SEC_REF_LEN]
Alternative identification description.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
ID of the section.
- [STRING SecurityID](#) [FT_C_SECURITY_LEN]
ID of the Underlying in the market.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the Underlying.
- [STRING ISINCode](#) [FT_C_ISIN_LEN]
IsinCode of the Underlying.
- [STRING MasterFTSecID](#) [FT_C_SEC_LEN]
Not used
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
Currency.
- [STRING Issuer](#) [FT_C_ISSUER_LEN]
Issuer.
- [FT_C_SECURITY_TYPE SecurityType](#)
Type of the underlying.
- [STRING FTProductID](#) [FT_C_SEC_LEN]

5.309 FT_C_UNDERLYING Class Reference

- [STRING CFICode](#) [FT_C_CFICODE_LEN]
- [STRING FISNCode](#) [FT_C_FISN_LEN]
- [STRING IssuerLEI](#) [FT_C_LEI_LEN]
- [STRING IssuerName](#) [FT_C_ISSUER_NAME_LEN]
Issuer name.
- [STRING FloatRateID](#) [FT_C_FLOAT_RATE_LEN]
Code identifying the float rate: point to FT_C_FLOAT_RATE_ID (FTX)(IRS)
- [STRING TermID](#) [FT_C_TERM_LEN]
Code identifying the TermID: point to FT_C_MARKET_TERM_ID (FTX)(IRS)
- [STRING SettlGroupID](#) [FT_C_SETTL_GROUP_LEN]
Code identifying the Settlement Group: point to FT_C_SETTL_INFORMATION_ID (FTX)(IRS)
- [LDATE MaturityDate](#)
Defines the MaturityDate for the security of the leg (for Inventory Trading/Money Market)

5.309.1 Detailed Description

List of all the Underlying.

This class lists all the underlying of the derivatives markets the FastTrade system is connected to.

DB & Subscription/Transaction Details:

- Id: FT_C_UNDERLYING_ID = 30002
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
UnderlyingFTSecID	STRING	FT_C_SEC_LEN	1
FTSecTree	STRING	FT_C_SEC_TREE_LEN	
PrimaryRef	STRING	FT_C_SEC_REF_LEN	
AlternateRef	STRING	FT_C_SEC_REF_LEN	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	
MarketID	STRING	FT_C_MARKET_LEN	
SectionID	STRING	FT_C_SECTION_LEN	
SecurityID	STRING	FT_C_SECURITY_LEN	
Description	STRING	FT_C_DESCRIPTION_LEN	
ISINCode	STRING	FT_C_ISIN_LEN	
MasterFTSecID	STRING	FT_C_SEC_LEN	
Currency	STRING	FT_C_CURRENCY_LEN	
Issuer	STRING	FT_C_ISSUER_LEN	
SecurityType	FT_C_SECURITY_TYPE	1	
FTProductID	STRING	FT_C_SEC_LEN	
CFICode	STRING	FT_C_CFICODE_LEN	
FISNCode	STRING	FT_C_FISN_LEN	
IssuerLEI	STRING	FT_C_LEI_LEN	
IssuerName	STRING	FT_C_ISSUER_NAME_LEN	
FloatRateID	STRING	FT_C_FLOAT_RATE_LEN	
TermID	STRING	FT_C_TERM_LEN	
SettlGroupID	STRING	FT_C_SETTL_GROUP_LEN	
MaturityDate	LDATE	1	

KEY Definition:

```

KEYUNIQUE FT_C_UNDERLYINGKey = 1
SEG MEMBER          TYPE
1  UnderlyingFTSecID KEYA

```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.310 FT_C_UNDERLYING_BO Class Reference

Back office underlyings information.

Data Fields

- [STRING UnderlyingFTSecID](#) [FT_C_SEC_LEN]
Underlying unique identifier.
- [LDATE Date](#)
Date.
- [DOUBLE ClosingPrice](#)
Closing price.
- [DOUBLE MarginInterval](#)
Margin interval.
- [FT_C_PROFIT_AND_LOSS ProfitAndLoss](#)

5.310.1 Detailed Description

Back office underlyings information.

DB & Subscription/Transaction Details:

- Id: FT_C_UNDERLYING_BO_ID = 30058
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
UnderlyingFTSecID	STRING	FT_C_SEC_LEN	1			
Date	LDATE	1		2		
ClosingPrice	DOUBLE	1				
MarginInterval	DOUBLE	1				
ProfitAndLoss	FT_C_PROFIT_AND_LOSS	1				

KEY Definition:

KEYUNIQUE FT_C_UNDERLYING_BOKey = 1

SEG	MEMBER	TYPE
1	UnderlyingFTSecID	KEYA
2	Date	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.311 FT_C_XVA Class Reference

Subclass - Valuation adjustments for derivatives instruments.

Data Fields

- [DOUBLE CVA](#)
Credit Valuation Adjustment.
- [DOUBLE FVA](#)
Funding Valuation Adjustment.
- [DOUBLE KVA](#)
Capital Costs Valuation Adjustment.
- [DOUBLE DVA](#)
Debit Valuation Adjustment.
- [DOUBLE MVA](#)
Margin Valuation Adjustment.

5.311.1 Detailed Description

Subclass - Valuation adjustments for derivatives instruments.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CVA	DOUBLE	1				
FVA	DOUBLE	1				
KVA	DOUBLE	1				
DVA	DOUBLE	1				
MVA	DOUBLE	1				

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.312 MM_CHECK_ORDER Class Reference

Information about the order that external applications can enable/disable. The NewOrd_* are for a new order or an edit of an order. The OldOrd_* are for the values of an order before editing.

Data Fields

- [STRING NewOrd_FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [STRING NewOrd_ISINCode \[FT_C_ISIN_LEN\]](#)
ISIN Code of the security.
- [STRING NewOrd_OrderID \[FT_C_ORDER_LEN\]](#)
ID of the order given by the FastTrack.
- [STRING NewOrd_OrigOrderID \[FT_C_ORDER_LEN\]](#)
Original order ID, useful to track the history of all modifications of the order.
- [STRING NewOrd_ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)

- Order ID chosen by the operator.*

 - [STRING NewOrd_MemberID \[FT_C_MEMBER_LEN\]](#)

Member Code.
- [STRING NewOrd_OperatorID \[FT_C_OPERATOR_LEN\]](#)

Operator ID.
- [STRING NewOrd_MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)

ID of the operator on the destination market.
- [LDATE NewOrd_CreationDate](#)

Creation date of the order.
- [MTIME NewOrd_CreationTime](#)

Creation time of the order.
- [LDATE NewOrd_UpdateDate](#)

Date of the last modification.
- [MTIME NewOrd_UpdateTime](#)

Time of the last modification.
- [STRING NewOrd_Currency \[FT_C_CURRENCY_LEN\]](#)

Order currency.
- [FT_C_VERB NewOrd_Verb](#)

Verb of the order.
- [FT_C_ORDER_TYPE NewOrd_OrderType](#)

Type of the order.
- [FT_C_QTY_PARAMETER NewOrd_QtyParameter](#)

Parameter to choose if the whole quantity of the quantity must be matched at the same time.
- [FT_C_TIMEINFORCE NewOrd_TimeInForce](#)

Parameter to determine the life of the order.
- [LDATE NewOrd_ValidityDate](#)

Date of the end of the order's validity.
- [MTIME NewOrd_ValidityTime](#)

Hour of the end of the order's validity.
- [FT_C_ORDER_STATUS NewOrd_Status](#)

Status of the order.
- [DOUBLE NewOrd_Price](#)

Limit price of the order.
- [DOUBLE NewOrd_Volatility](#)

Not used
- [DOUBLE NewOrd_Yield](#)

Yield price of the order.
- [DOUBLE NewOrd_MinVolQty](#)

Minimum quantity to be filled once the order is entered.
- [DOUBLE NewOrd_MinFillSize](#)

Minimum quantity to be matched in a single fill.
- [DOUBLE NewOrd_Qty](#)

Quantity of the order.
- [DOUBLE NewOrd_VisibleQty](#)

Visible quantity of the order in the market book.
- [DOUBLE NewOrd_ExecutedQty](#)

Total executed quantity since the order has been inserted.
- [DOUBLE NewOrd_RemainingQty](#)

Remaining quantity since the last order update.
- [FT_C_QTY_TYPE NewOrd_RelativeQty](#)

- *Relative quantity.*
- [DOUBLE NewOrd_StopPrice](#)
- *Price that triggers a stop order.*
- [FT_C_STOP_TRIGGER_MECHANISM NewOrd_TriggerMechanism](#)
- *Activation rule for stop orders.*
- [ULONG NewOrd_BookPriority](#)
- *Number representing the order priority on the book. **Not used***
- [STRING NewOrd_UserText \[FT_C_USER_TEXT_LEN\]](#)
- *Free text.*
- [FT_C_CLIENT_INFO NewOrd_Client](#)
- [FT_C_CLEARING_INFO NewOrd_Clearing](#)
- [FT_C_FLAG NewOrd_ConfirmFlag](#)
- *Order needing explicit confirmation (used to send order on EuroNext market)*
- [FT_C_NEG_PHASE NewOrd_AuctionFlag](#)
- *Order inserted for the auction phase only.*
- [FT_C_OPT_COMBO_IND NewOrd_ComboIndicator](#)
- *Not used*
- [FT_C_FLAG NewOrd_IssueOrder](#)
- *Issue order.*
- [STRING NewOrd_TriggerFTSecID \[FT_C_SEC_LEN\]](#)
- *ID of the security.*
- [STRING NewOrd_CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)
- *Member of the counterpart operator.*
- [STRING NewOrd_ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)
- [FT_C_FLAG NewOrd_TransparentFlag](#)
- [FT_C_FLAG NewOrd_CCPOnlyFlag](#)
- *Indicates if the order is only for CCP counterparties.*
- [STRING NewOrd_MrkOrderID \[FT_C_MRKORDER_LEN\]](#)
- *ID of the order given by the market.*
- [ULONG NewOrd_SeqNo](#)
- *Incremental for each order change. **Not used***
- [FT_C_FLAG NewOrd_CareOrder](#)
- *Indicates if the order is a care order.*
- [DOUBLE NewOrd_TradesAvgPrice](#)
- *Average price of the fills generated by this order (daily basis)*
- [STRING NewOrd_ParentOrderID \[FT_C_ORDER_LEN\]](#)
- *OrderID of the care order this order is linked to.*
- [STRING OldOrd_FTSecID \[FT_C_SEC_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_ISINCode \[FT_C_ISIN_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_OrderID \[FT_C_ORDER_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_OrigOrderID \[FT_C_ORDER_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_ClientOrderID \[FT_C_CLIENT_ORDER_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_MemberID \[FT_C_MEMBER_LEN\]](#)
- *Same meaning as for NewOrd. Value before modification.*
- [STRING OldOrd_OperatorID \[FT_C_OPERATOR_LEN\]](#)

- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_MrkOperatorID \[FT_C_OPERATOR_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [LDATE OldOrd_CreationDate](#)
- Same meaning as for NewOrd. Value before modification.*

 - [MTIME OldOrd_CreationTime](#)
- Same meaning as for NewOrd. Value before modification.*

 - [LDATE OldOrd_UpdateDate](#)
- Same meaning as for NewOrd. Value before modification.*

 - [MTIME OldOrd_UpdateTime](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_Currency \[FT_C_CURRENCY_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_VERB OldOrd_Verb](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_ORDER_TYPE OldOrd_OrderType](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_QTY_PARAMETER OldOrd_QtyParameter](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_TIMEINFORCE OldOrd_TimeInForce](#)
- Same meaning as for NewOrd. Value before modification.*

 - [LDATE OldOrd_ValidityDate](#)
- Same meaning as for NewOrd. Value before modification.*

 - [MTIME OldOrd_ValidityTime](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_ORDER_STATUS OldOrd_Status](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_Price](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_Volatility](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_Yield](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_MinVolQty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_MinFillSize](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_Qty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_VisibleQty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_ExecutedQty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_RemainingQty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_QTY_TYPE OldOrd_RelativeQty](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_StopPrice](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_STOP_TRIGGER_MECHANISM OldOrd_TriggerMechanism](#)

- Same meaning as for NewOrd. Value before modification.*

 - [ULONG OldOrd_BookPriority](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_UserText \[FT_C_USER_TEXT_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_CLIENT_INFO OldOrd_Client](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_CLEARING_INFO OldOrd_Clearing](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG OldOrd_ConfirmFlag](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_NEG_PHASE OldOrd_AuctionFlag](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_OPT_COMBO_IND OldOrd_ComboIndicator](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG OldOrd_IssueOrder](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_TriggerFTSecID \[FT_C_SEC_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_CounterpartMemberID \[FT_C_MEMBER_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_ClearingHouseID \[FT_C_CLEARING_HOUSE_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG OldOrd_TransparentFlag](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG OldOrd_CCPOnlyFlag](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_MrkOrderID \[FT_C_MRKORDER_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [ULONG OldOrd_SeqNo](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG OldOrd_CareOrder](#)
- Same meaning as for NewOrd. Value before modification.*

 - [DOUBLE OldOrd_TradesAvgPrice](#)
- Same meaning as for NewOrd. Value before modification.*

 - [STRING OldOrd_ParentOrderID \[FT_C_ORDER_LEN\]](#)
- Same meaning as for NewOrd. Value before modification.*

 - [FT_C_FLAG DoCheck](#)
- If flagged 'Yes', the external application must check this order.*

 - [FT_C_FLAG DoAdd](#)
- If flagged 'Yes', indicates that it is a new order or an edit. If flagged 'No', indicates that this order must be deleted.*

 - [DOUBLE NewOrd_ActiveExecutedQty](#)
- Unused. Future use.*

 - [DOUBLE OldOrd_ActiveExecutedQty](#)
- Unused. Future use.*

 - [STRING NewOrd_SalesOperatorID \[FT_C_OPERATOR_LEN\]](#)
- Unused. Future use.*

 - [STRING OldOrd_SalesOperatorID \[FT_C_OPERATOR_LEN\]](#)
- Unused. Future use.*

 - [FT_C_SHORT_SELL_TYPE NewOrd_ShortSellType](#)

- Indicates if the Sell order is a ShortSell order.
- [STRING NewOrd_ShortSellExternalAccount \[FT_C_ACCOUNT_LEN\]](#)
if the Sell order is a ShortSell order this field contains the account for external check
- [FT_C_SHORT_SELL_TYPE OldOrd_ShortSellType](#)
Indicates if the Sell order is a ShortSell order.
- [STRING OldOrd_ShortSellExternalAccount \[FT_C_ACCOUNT_LEN\]](#)
if the Sell order is a ShortSell order this field contains the account for external check
- [STRING OldOrd_Tag \[FT_C_USER_TEXT_LEN\]](#)
Same meaning as for NewOrd. Value before modification.
- [STRING NewOrd_Tag \[FT_C_USER_TEXT_LEN\]](#)
Free text.

5.312.1 Detailed Description

Information about the order that external applications can enable/disable. The NewOrd_* are for a new order or an edit of an order. The OldOrd_* are for the values of an order before editing.

DB & Subscription/Transaction Details:

- Id: MM_CHECK_ORDER_ID = 50123
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
NewOrd_FTSecID	STRING	FT_C_SEC_LEN
1		
NewOrd_ISINCode	STRING	FT_C_ISIN_LEN
NewOrd_OrderID	STRING	FT_C_ORDER_LEN
2		
NewOrd_OrigOrderID	STRING	FT_C_ORDER_LEN
NewOrd_ClientOrderID	STRING	
FT_C_CLIENT_ORDER_LEN		
NewOrd_MemberID	STRING	FT_C_MEMBER_LEN
NewOrd_OperatorID	STRING	FT_C_OPERATOR_LEN
NewOrd_MrkOperatorID	STRING	FT_C_OPERATOR_LEN
NewOrd_CreationDate	LDATE	1
NewOrd_CreationTime	MTIME	1
NewOrd_UpdateDate	LDATE	1
NewOrd_UpdateTime	MTIME	1
NewOrd_Currency	STRING	FT_C_CURRENCY_LEN
NewOrd_Verb	FT_C_VERB	1
NewOrd_OrderType	FT_C_ORDER_TYPE	1
NewOrd_QtyParameter	FT_C_QTY_PARAMETER	1
NewOrd_TimeInForce	FT_C_TIMEINFORCE	1
NewOrd_ValidityDate	LDATE	1

5.312 MM_CHECK_ORDER Class Reference

NewOrd_ValidityTime	MTIME	1
NewOrd_Status	FT_C_ORDER_STATUS	1
NewOrd_Price	DOUBLE	1
NewOrd_Volatility	DOUBLE	1
NewOrd_Yield	DOUBLE	1
NewOrd_MinVolQty	DOUBLE	1
NewOrd_MinFillSize	DOUBLE	1
NewOrd_Qty	DOUBLE	1
NewOrd_VisibleQty	DOUBLE	1
NewOrd_ExecutedQty	DOUBLE	1
NewOrd_RemainingQty	DOUBLE	1
NewOrd_RelativeQty	FT_C_QTY_TYPE	1
NewOrd_StopPrice	DOUBLE	1
NewOrd_TriggerMechanism	FT_C_STOP_TRIGGER_MECHANISM	1
NewOrd_BookPriority	ULONG	1
NewOrd_UserText	STRING	FT_C_USER_TEXT_LEN
NewOrd_Client	FT_C_CLIENT_INFO	1
NewOrd_Clearing	FT_C_CLEARING_INFO	1
NewOrd_ConfirmFlag	FT_C_FLAG	1
NewOrd_AuctionFlag	FT_C_NEG_PHASE	1
NewOrd_ComboIndicator	FT_C_OPT_COMBO_IND	1
NewOrd_IssueOrder	FT_C_FLAG	1
NewOrd_TriggerFTSecID	STRING	FT_C_SEC_LEN
NewOrd_CounterpartMemberID	STRING	FT_C_MEMBER_LEN
NewOrd_ClearingHouseID	STRING	
FT_C_CLEARING_HOUSE_LEN		
NewOrd_TransparentFlag	FT_C_FLAG	1
NewOrd_CCPOnlyFlag	FT_C_FLAG	1
NewOrd_MrkOrderID	STRING	FT_C_MRKORDER_LEN
NewOrd_SeqNo	ULONG	1
NewOrd_CareOrder	FT_C_FLAG	1
NewOrd_TradesAvgPrice	DOUBLE	1
NewOrd_ParentOrderID	STRING	FT_C_ORDER_LEN
OldOrd_FTSecID	STRING	FT_C_SEC_LEN
OldOrd_ISINCode	STRING	FT_C_ISIN_LEN
OldOrd_OrderID	STRING	FT_C_ORDER_LEN
OldOrd_OrigOrderID	STRING	FT_C_ORDER_LEN

OldOrd_ClientOrderID	STRING	
FT_C_CLIENT_ORDER_LEN		
OldOrd_MemberID	STRING	FT_C_MEMBER_LEN
OldOrd_OperatorID	STRING	FT_C_OPERATOR_LEN
OldOrd_MrkOperatorID	STRING	FT_C_OPERATOR_LEN
OldOrd_CreationDate	LDATE	1
OldOrd_CreationTime	MTIME	1
OldOrd_UpdateDate	LDATE	1
OldOrd_UpdateTime	MTIME	1
OldOrd_Currency	STRING	FT_C_CURRENCY_LEN
OldOrd_Verb	FT_C_VERB	1
OldOrd_OrderType	FT_C_ORDER_TYPE	1
OldOrd_QtyParameter	FT_C_QTY_PARAMETER	1
OldOrd_TimeInForce	FT_C_TIMEINFORCE	1
OldOrd_ValidityDate	LDATE	1
OldOrd_ValidityTime	MTIME	1
OldOrd_Status	FT_C_ORDER_STATUS	1
OldOrd_Price	DOUBLE	1
OldOrd_Volatility	DOUBLE	1
OldOrd_Yield	DOUBLE	1
OldOrd_MinVolQty	DOUBLE	1
OldOrd_MinFillSize	DOUBLE	1
OldOrd_Qty	DOUBLE	1
OldOrd_VisibleQty	DOUBLE	1
OldOrd_ExecutedQty	DOUBLE	1
OldOrd_RemainingQty	DOUBLE	1
OldOrd_RelativeQty	FT_C_QTY_TYPE	1
OldOrd_StopPrice	DOUBLE	1
OldOrd_TriggerMechanism	FT_C_STOP_TRIGGER_MECHANISM	1
OldOrd_BookPriority	ULONG	1
OldOrd_UserText	STRING	FT_C_USER_TEXT_LEN
OldOrd_Client	FT_C_CLIENT_INFO	1
OldOrd_Clearing	FT_C_CLEARING_INFO	1
OldOrd_ConfirmFlag	FT_C_FLAG	1
OldOrd_AuctionFlag	FT_C_NEG_PHASE	1
OldOrd_ComboIndicator	FT_C_OPT_COMBO_IND	1
OldOrd_IssueOrder	FT_C_FLAG	1

5.313 MM_CLIENT_PROF_DEF_EXP_HISTORY Class Reference

OldOrd_TriggerFTSecID	STRING	FT_C_SEC_LEN
OldOrd_CounterpartMemberID	STRING	FT_C_MEMBER_LEN
OldOrd_ClearingHouseID	STRING	
FT_C_CLEARING_HOUSE_LEN		
OldOrd_TransparentFlag	FT_C_FLAG	1
OldOrd_CCPOnlyFlag	FT_C_FLAG	1
OldOrd_MrkOrderID	STRING	FT_C_MRKORDER_LEN
OldOrd_SeqNo	ULONG	1
OldOrd_CareOrder	FT_C_FLAG	1
OldOrd_TradesAvgPrice	DOUBLE	1
OldOrd_ParentOrderID	STRING	FT_C_ORDER_LEN
DoCheck	FT_C_FLAG	1
DoAdd	FT_C_FLAG	1
NewOrd_ActiveExecutedQty	DOUBLE	1
OldOrd_ActiveExecutedQty	DOUBLE	1
NewOrd_SalesOperatorID	STRING	FT_C_OPERATOR_LEN
OldOrd_SalesOperatorID	STRING	FT_C_OPERATOR_LEN
NewOrd_ShortSellType	FT_C_SHORT_SELL_TYPE	1
NewOrd_ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
OldOrd_ShortSellType	FT_C_SHORT_SELL_TYPE	1
OldOrd_ShortSellExternalAccount	STRING	FT_C_ACCOUNT_LEN
OldOrd_Tag	STRING	FT_C_USER_TEXT_LEN
NewOrd_Tag	STRING	FT_C_USER_TEXT_LEN

KEY Definition:

KEYUNIQUE MM_CHECK_ORDERKey = 1

SEG MEMBER TYPE

- 1 NewOrd_FTSecID KEYA
- 2 NewOrd_OrderID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.313 MM_CLIENT_PROF_DEF_EXP_HISTORY Class Reference

Trading limits of the ProfileID.

Data Fields

- [MM_CLIENT_PROFILE_DEFINITION_OLD P](#)

- [LDATE](#) [PreviuosUpdateDate](#)
- [MTIME](#) [PreviuosUpdateTime](#)
- [STRING](#) [ReferenceProfileID](#) [[FT_C_PROFILE_LEN](#)]
- [LDATE](#) [ReferenceUpdateDate](#)
- [MTIME](#) [ReferenceUpdateTime](#)
- [FT_C_TIME_TO_MATURITY](#) [TTM](#)

Time to maturity for bonds.

5.313.1 Detailed Description

Trading limits of the ProfileID.

DB & Subscription/Transaction Details:

- Id: [MM_CLIENT_PROF_DEF_EXP_HISTORY_ID](#) = 40170
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	F
MT						
P	MM_CLIENT_PROFILE_DEFINITION_OLD	1		1		
PreviuosUpdateDate	LDATE	1				
PreviuosUpdateTime	MTIME	1				
ReferenceProfileID	STRING	FT_C_PROFILE_LEN				
ReferenceUpdateDate	LDATE	1				
ReferenceUpdateTime	MTIME	1				
TTM	FT_C_TIME_TO_MATURITY	1				

KEY Definition:

KEYUNIQUE [MM_CLIENT_PROF_DEF_EXP_HISTORY](#)Key = 1

SEG	MEMBER	TYPE
1	P.Key.ProfileID	KEYA
2	P.Key.ExchangeID	KEYA
3	P.Key.MarketID	KEYA
4	P.Key.SecurityType	KEYA
5	P.KeyExt.SectionID	KEYA
6	P.KeyExt.FTSecID	KEYA
7	P.KeyExt2.BrokerID	KEYA
8	P.KeyExt2.ValidityPhase	KEYA
9	P.UpdateDate	KEYA
10	P.UpdateTime	KEYA
11	TTM	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.314 MM_CLIENT_PROFILE_DEFINITION Class Reference

Trading limits of the ProfileID.

Data Fields

- [MM_PROFILE_DEF_KEY](#) Key
key of the structure
- [INT](#) Pos
Position future use.
- [STRING](#) OperatorID [FT_C_OPERATOR_LEN]
OperatorID of the operator that modified the record.
- [LDATE](#) UpdateDate
date of last modification
- [MTIME](#) UpdateTime
time of last modification
- [MM_PRICE_DEFINITION](#) Price [MM_MAX_PRICE_DEFINITION_NUM]
Price ranges.
- [MM_QUANTITY_DEFINITION](#) Qty
Quantity limits.
- [MM_FREQUENCY_DEFINITION](#) Frequency
Frequency limits.
- [MM_COUNTERVALUE_DEFINITION](#) Value
Countervalue limits.
- [DOUBLE](#) WarningMaximumQty
This field is used only by the FastTrade client.
- [DOUBLE](#) WarningCounterValue
This field is used only by the FastTrade client.
- [LONG](#) MaximumTxNoPerSecond
Maximum number of transaction per second (0 makes no check)
- [MM_COUNTERVALUE_DEFINITION_EXT](#) ValueExt
Extra Countervalue limits.
- [MM_PROFILE_DEF_KEY_EXT](#) KeyExt
key extension of the structure
- [MM_VOLATILITY_DEFINITION](#) Volatility
Volatility limits.
- [MM_PROFILE_DEF_KEY_EXT2](#) KeyExt2
key extension of the structure
- [MM_FREQUENCY_DEFINITION_EXT](#) FrequencyExt
Extra Frequency limits.
- [MM_PRICE_DEFINITION_EXT](#) PriceExt [MM_MAX_PRICE_DEFINITION_NUM]
Price ranges.
- [MM_FREQUENCY_DEFINITION_EXT2](#) FrequencyExt2
Frequency limits.
- [FT_C_FLAG](#) BlockIfNoInfo
The transactions are refused if there is no info to evaluate profile filter.
- [FT_C_FLAG](#) MrkDisabled
Disable filter's check on selected market.
- [MM_COUNTERVALUE_DEFINITION_EXT2](#) ValueExt2
Extra Countervalue limits.
- [FT_C_FLAG](#) EnableAsymmetric
If flagged 'Yes', enables the asymmetric check of the BlockRPPercVar and BlockBPPercVar percentages.
- [MM_PRICE_DEFINITION_EXT2](#) PriceExt2 [MM_MAX_PRICE_DEFINITION_NUM]
Price ranges.

- [MM_YIELD_DEFINITION](#) Yield
Yield limits.
- [MM_PRICE_WARNING](#) PriceWarning [MM_MAX_PRICE_DEFINITION_NUM]
Price warnings.
- [FT_C_FLAG](#) HoldSecFreqViolation
Hold frequency per second violation.
- [FT_C_FLAG](#) HoldMinFreqViolation
Hold frequency per minute violation.
- [MM_PRICE_DEFINITION_EXT3](#) PriceExt3 [MM_MAX_PRICE_DEFINITION_NUM]
Price ranges.
- [MM_PRICE_WARNING_EXT](#) PriceWarningExt [MM_MAX_PRICE_DEFINITION_NUM]
- [STRING](#) UserText [FT_C_USER_TEXT_LEN]
Free text. Available only for filter in a profile with ReferenceFilter set to Yes.
- [FT_C_TIME_TO_MATURITY](#) TTM
Time to maturity for bonds.

5.314.1 Detailed Description

Trading limits of the ProfileID.

This class lists all the filters defined into the system. Inherited filters are not available if they are not modified.

FastTrade checks the filters if the ClientID of the order/quote is linked to a client profile with a filter on the exchange, market and security type the security of the order/quote belongs to.

Price section: in this section you can define four price ranges with different percentage variations. FastTrade checks the difference between the current order/quote price and the ReferencePrice/BestPrice with the value set up for the relevant range of ReferencePrice/BestPrice.

Value section: the FastTrade calculates the value (quantity multiplied by price) of the order (or quote) and then compares it with the value of the filter. If the currency set up for the filter and the currency of the security are not the same then an appropriate conversion is made.

DB & Subscription/Transaction Details:

- Id: MM_CLIENT_PROFILE_DEFINITION_ID = 50126
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS
K INS UPD FMT		
Key	MM_PROFILE_DEF_KEY	1
Pos	INT	1
OperatorID	STRING	FT_C_OPERATOR_LEN
UpdateDate	LDATE	1
UpdateTime	MTIME	1
Price	MM_PRICE_DEFINITION	MM_MAX_PRICE_DEFINITION_NUM
Qty	MM_QUANTITY_DEFINITION	1
Frequency	MM_FREQUENCY_DEFINITION	1

5.314 MM_CLIENT_PROFILE_DEFINITION Class Reference

Value	MM_COUNTERVALUE_DEFINITION	1	
WarningMaximumQty	DOUBLE	1	
0 0			
WarningCounterValue	DOUBLE	1	
0 0			
MaximumTxNoPerSecond	LONG	1	
0 0			
ValueExt	MM_COUNTERVALUE_DEFINITION_EXT	1	
KeyExt	MM_PROFILE_DEF_KEY_EXT	1	
5			
Volatility	MM_VOLATILITY_DEFINITION	1	
KeyExt2	MM_PROFILE_DEF_KEY_EXT2	1	
7			
FrequencyExt	MM_FREQUENCY_DEFINITION_EXT	1	
PriceExt	MM_PRICE_DEFINITION_EXT	MM_MAX_PRICE_DEFINITION_NUM	
FrequencyExt2	MM_FREQUENCY_DEFINITION_EXT2	1	
BlockIfNoInfo	FT_C_FLAG	1	
MrkDisabled	FT_C_FLAG	1	
ValueExt2	MM_COUNTERVALUE_DEFINITION_EXT2	1	
EnableAsymmetric	FT_C_FLAG	1	
PriceExt2	MM_PRICE_DEFINITION_EXT2	MM_MAX_PRICE_DEFINITION_NUM	
Yield	MM_YIELD_DEFINITION	1	
PriceWarning	MM_PRICE_WARNING	MM_MAX_PRICE_DEFINITION_NUM	
HoldSecFreqViolation	FT_C_FLAG	1	
HoldMinFreqViolation	FT_C_FLAG	1	
PriceExt3	MM_PRICE_DEFINITION_EXT3	MM_MAX_PRICE_DEFINITION_NUM	
PriceWarningExt	MM_PRICE_WARNING_EXT	MM_MAX_PRICE_DEFINITION_NUM	
UserText	STRING	FT_C_USER_TEXT_LEN	
TTM	FT_C_TIME_TO_MATURITY	1	
9			

KEY Definition:

KEYUNIQUE MM_CLIENT_PROFILE_DEFINITIONKey = 1

SEG	MEMBER	TYPE
1	Key.ProfileID	KEYA
2	Key.ExchangeID	KEYA
3	Key.MarketID	KEYA
4	Key.SecurityType	KEYA
5	KeyExt.SectionID	KEYA
6	KeyExt.FTSecID	KEYA
7	KeyExt2.BrokerID	KEYA
8	KeyExt2.ValidityPhase	KEYA
9	TTM	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.315 MM_CLIENT_PROFILE_DEFINITION_OLD Class Reference

Trading limits of the ProfileID.

Data Fields

- [MM_PROFILE_DEF_KEY Key](#)
key of the structure
- [INT Pos](#)
Position future use.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
OperatorID of the operator that modified the record.
- [LDATE UpdateDate](#)
date of last modification
- [MTIME UpdateTime](#)
time of last modification
- [MM_PRICE_DEFINITION Price \[MM_MAX_PRICE_DEFINITION_NUM\]](#)
Price ranges.
- [MM_QUANTITY_DEFINITION Qty](#)
Quantity limits.
- [MM_FREQUENCY_DEFINITION Frequency](#)
Frequency limits.
- [MM_COUNTERVALUE_DEFINITION Value](#)
Countervalue limits.
- [DOUBLE WarningMaximumQty](#)
This field is used only by the FastTrade client.
- [DOUBLE WarningCounterValue](#)
This field is used only by the FastTrade client.
- [LONG MaximumTxNoPerSecond](#)
Maximum number of transaction per second (0 makes no check)
- [MM_COUNTERVALUE_DEFINITION_EXT ValueExt](#)
Extra Countervalue limits.
- [MM_PROFILE_DEF_KEY_EXT KeyExt](#)
key extension of the structure
- [MM_VOLATILITY_DEFINITION Volatility](#)
Volatility limits.
- [MM_PROFILE_DEF_KEY_EXT2 KeyExt2](#)
key extension of the structure
- [MM_FREQUENCY_DEFINITION_EXT FrequencyExt](#)
Extra Frequency limits.
- [MM_PRICE_DEFINITION_EXT PriceExt \[MM_MAX_PRICE_DEFINITION_NUM\]](#)
Price ranges.
- [MM_FREQUENCY_DEFINITION_EXT2 FrequencyExt2](#)
Frequency limits.
- [FT_C_FLAG BlockIfNoInfo](#)
The transactions are refused if there is no info to evaluate profile filter.
- [FT_C_FLAG MrkDisabled](#)
Disable filter's check on selected market.
- [MM_COUNTERVALUE_DEFINITION_EXT2 ValueExt2](#)

5.315 MM_CLIENT_PROFILE_DEFINITION_OLD Class Reference*Extra Countervalue limits.*

- [FT_C_FLAG EnableAsymmetric](#)

If flagged 'Yes', enables the asymmetric check of the BlockRPPercVar and BlockBPPercVar percentages.

- [MM_PRICE_DEFINITION_EXT2 PriceExt2](#) [MM_MAX_PRICE_DEFINITION_NUM]

Price ranges.

- [MM_YIELD_DEFINITION Yield](#)

Yield limits.

- [MM_PRICE_WARNING PriceWarning](#) [MM_MAX_PRICE_DEFINITION_NUM]

Price warnings.

- [FT_C_FLAG HoldSecFreqViolation](#)

Hold frequency per second violation.

- [FT_C_FLAG HoldMinFreqViolation](#)

Hold frequency per minute violation.

- [MM_PRICE_DEFINITION_EXT3 PriceExt3](#) [MM_MAX_PRICE_DEFINITION_NUM]

Price ranges.

- [MM_PRICE_WARNING_EXT PriceWarningExt](#) [MM_MAX_PRICE_DEFINITION_NUM]
- [STRING UserText](#) [FT_C_USER_TEXT_LEN]

*Free text. Available only for filter in a profile with ReferenceFilter set to Yes.***5.315.1 Detailed Description**

Trading limits of the ProfileID.

DB & Subscription/Transaction Details:

- Id: MM_CLIENT_PROFILE_DEFINITION_OLD_ID = 50076
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS
INS UPD FMT		
Key	MM_PROFILE_DEF_KEY	1
Pos	INT	1
OperatorID	STRING	FT_C_OPERATOR_LEN
UpdateDate	LDATE	1
UpdateTime	MTIME	1
Price	MM_PRICE_DEFINITION	MM_MAX_PRICE_DEFINITION_NUM
Qty	MM_QUANTITY_DEFINITION	1
Frequency	MM_FREQUENCY_DEFINITION	1
Value	MM_COUNTERVALUE_DEFINITION	1
WarningMaximumQty	DOUBLE	1
O O		
WarningCounterValue	DOUBLE	1
O O		
MaximumTxNoPerSecond	LONG	1
O O		
ValueExt	MM_COUNTERVALUE_DEFINITION_EXT	1

KeyExt	MM_PROFILE_DEF_KEY_EXT	1
Volatility	MM_VOLATILITY_DEFINITION	1
KeyExt2	MM_PROFILE_DEF_KEY_EXT2	1
FrequencyExt	MM_FREQUENCY_DEFINITION_EXT	1
PriceExt	MM_PRICE_DEFINITION_EXT	MM_MAX_PRICE_DEFINITION_NUM
FrequencyExt2	MM_FREQUENCY_DEFINITION_EXT2	1
BlockIfNoInfo	FT_C_FLAG	1
MrkDisabled	FT_C_FLAG	1
ValueExt2	MM_COUNTERVALUE_DEFINITION_EXT2	1
EnableAsymmetric	FT_C_FLAG	1
PriceExt2	MM_PRICE_DEFINITION_EXT2	MM_MAX_PRICE_DEFINITION_NUM
Yield	MM_YIELD_DEFINITION	1
PriceWarning	MM_PRICE_WARNING	MM_MAX_PRICE_DEFINITION_NUM
HoldSecFreqViolation	FT_C_FLAG	1
HoldMinFreqViolation	FT_C_FLAG	1
PriceExt3	MM_PRICE_DEFINITION_EXT3	MM_MAX_PRICE_DEFINITION_NUM
PriceWarningExt	MM_PRICE_WARNING_EXT	MM_MAX_PRICE_DEFINITION_NUM
UserText	STRING	FT_C_USER_TEXT_LEN

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.316 MM_CLIENT_PROFILE_MASTER Class Reference

Profiles of the FastTrade filters.

Data Fields

- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
Profile identification.
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
Description of the Profile.
- [STRING ParentProfileID](#) [FT_C_PROFILE_LEN]
Profile Parent.
- [ULONG NSon](#)
Number of sons.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
OperatorID of the operator that modified the record.
- [LDATE UpdateDate](#)
date of last modification
- [MTIME UpdateTime](#)

5.317 MM_CONVERSIONS Class Reference

- [time of last modification](#)
- [FT_C_FLAG IsDefault](#)
The profile is a default profile.
- [FT_C_FLAG ReferenceFilter](#)
Indicates if this profile contains filter reference values.

5.316.1 Detailed Description

Profiles of the FastTrade filters.

This class lists all the client profiles defined into the system and describes the relations in the tree.

DB & Subscription/Transaction Details:

- Id: MM_CLIENT_PROFILE_MASTER_ID = 50125
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ProfileID	STRING	FT_C_PROFILE_LEN	1		M	
Description	STRING	FT_C_DESCRIPTION_LEN		M		M
ParentProfileID	STRING	FT_C_PROFILE_LEN				
NSon	ULONG	1				
OperatorID	STRING	FT_C_OPERATOR_LEN				
UpdateDate	LDATE	1				
UpdateTime	MTIME	1				
IsDefault	FT_C_FLAG	1				
ReferenceFilter	FT_C_FLAG	1				

KEY Definition:

```
KEYUNIQUE MM_CLIENT_PROFILE_MASTERKey = 1
SEG MEMBER      TYPE
1  ProfileID KEYA
```

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.317 MM_CONVERSIONS Class Reference

Table for currencies conversions.

Data Fields

- [STRING Currency](#) [FT_C_CURRENCY_LEN]
Base currency.
- [STRING CounterCurrency](#) [FT_C_CURRENCY_LEN]
Counter currency.
- [DOUBLE ConversionRate](#)
Conversion rate.

5.317.1 Detailed Description

Table for currencies conversions.

This class lists all the conversions rate between currency. At the moment there are no automatic update of the conversions rate.

DB & Subscription/Transaction Details:

- Id: MM_CONVERSIONS_ID = 50029
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
Currency	STRING	FT_C_CURRENCY_LEN	1	M		M	
CounterCurrency	STRING	FT_C_CURRENCY_LEN	2	M		M	
ConversionRate	DOUBLE	1			M	M	

KEY Definition:

KEYUNIQUE MM_CONVERSIONSKey = 1

SEG	MEMBER	TYPE
1	Currency	KEYA
2	CounterCurrency	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.318 MM_COUNTERVALUE_DEFINITION Class Reference

Definition of the countervalue thresholds.

Data Fields

- [STRING Currency](#) [FT_C_CURRENCY_LEN]
Currency of the counter value limit.
- [DOUBLE CounterValue](#)
Counter value limit (0 makes no check)

5.318.1 Detailed Description

Definition of the countervalue thresholds.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.319 MM_COUNTERVALUE_DEFINITION_EXT Class Reference

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
Currency	STRING	FT_C_CURRENCY_LEN	M		M
CounterValue	DOUBLE	1		M	M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.319 MM_COUNTERVALUE_DEFINITION_EXT Class Reference

Extension to the [MM_COUNTERVALUE_DEFINITION](#) class.

Data Fields

- [DOUBLE DailyMaximumTotalValue](#)
Maximum daily value (sum of buy and sell) (0 makes no check)
- [DOUBLE DailyMaximumValue](#)
Not used.
- [DOUBLE DailyMaximumBuyValue](#)
Not used.
- [DOUBLE DailyMaximumSellValue](#)
Not used.

5.319.1 Detailed Description

Extension to the [MM_COUNTERVALUE_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
DailyMaximumTotalValue	DOUBLE	1		M	M
DailyMaximumValue	DOUBLE	1		O	O
DailyMaximumBuyValue	DOUBLE	1		O	O
DailyMaximumSellValue	DOUBLE	1		O	O

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.320 MM_COUNTERVALUE_DEFINITION_EXT2 Class Reference

Extension to the [MM_COUNTERVALUE_DEFINITION](#) class.

Data Fields

- [DOUBLE CounterValueMarket](#)
Maximum value for market orders.

5.320.1 Detailed Description

Extension to the [MM_COUNTERVALUE_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CounterValueMarket	DOUBLE	1		M	M	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.321 MM_DESK Class Reference

List of all the Desks.

Data Fields

- [STRING DeskID \[FT_C_DESK_LEN\]](#)
ID of the desk.
- [STRING Description \[FT_C_DESCRIPTION_LEN\]](#)
Description of the desk.
- [FT_C_FLAG Visibility](#)
not used
- [FT_C_FLAG CanSetVisibility](#)
not used
- [FT_C_ENTITY_ACTION Action](#)
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID that send the transaction.
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
(FTX)ID of the member that the desk belongs to

5.322 MM_FILTER_AUDIT Class Reference

5.321.1 Detailed Description

List of all the Desks.

This class lists all the Desk of the system. A desk is a logical group of operators.

DB & Subscription/Transaction Details:

- Id: MM_DESK_ID = 50023
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
DeskID	STRING	FT_C_DESK_LEN	1	M		M
Description	STRING	FT_C_DESCRIPTION_LEN		O		O
Visibility	FT_C_FLAG	1				
CanSetVisibility	FT_C_FLAG	1				
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				
ActionTime	MTIME	1				
MemberID	STRING	FT_C_MEMBER_LEN				

KEY Definition:

KEYUNIQUE MM_DESKKey = 1

SEG MEMBER TYPE

1 DeskID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.322 MM_FILTER_AUDIT Class Reference

List of all the violation of filters.

Data Fields

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)
ID of the market place.
- [STRING MarketID \[FT_C_MARKET_LEN\]](#)
ID of the market.
- [STRING ClientID \[FT_C_CLIENT_LEN\]](#)
ID of the client.
- [FT_C_SECURITY_TYPE SecurityType](#)
Security type of the transaction.
- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security of the transaction.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator sent the transaction.
- [LDATE Date](#)

- *Date of the violation.*
- **MTIME Time**
 - *Time of violation.*
- **MM_FILTER_TYPE Type**
 - *Filter type violated.*
- **STRING Message** [MM_FILTER_AUDIT_MESSAGE_LEN]
 - *Description of the violation.*
- **STRING OrderID** [FT_C_ORDER_LEN]
 - *ID of the order generate the violation.*
- **ULONG SeqNo**
 - *Sequence number of the order.*
- **FT_C_VERB Verb**
 - *Verb of the order.*
- **STRING MessageExt** [MM_FILTER_AUDIT_MESSAGEEXT_LEN]
 - *Description extension of the violation.*
- **STRING FTProductID** [FT_C_SEC_LEN]
- **ULONG TimeMicroSec**
 - *Microseconds to add to the time set in the Time field (expressed in milliseconds) to comply with MIFIDII requirements about timestamps in microseconds.*
- **MM_AUDIT_TYPE AuditType**

5.322.1 Detailed Description

List of all the violation of filters.

This class gives information on every filter violation, such as the date and the time of the violation, the operator who did it, the filter type, the security of the transaction and a message describing the violation.

DB & Subscription/Transaction Details:

- Id: MM_FILTER_AUDIT_ID = 50019
- Subscription enabled: YES
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN				
MarketID	STRING	FT_C_MARKET_LEN				
ClientID	STRING	FT_C_CLIENT_LEN		1		
SecurityType	FT_C_SECURITY_TYPE	1				
FTSecID	STRING	FT_C_SEC_LEN				
OperatorID	STRING	FT_C_OPERATOR_LEN				
Date	LDATE	1		2		
Time	MTIME	1		3		
Type	MM_FILTER_TYPE	1				
Message	STRING	MM_FILTER_AUDIT_MESSAGE_LEN				
OrderID	STRING	FT_C_ORDER_LEN		4		
SeqNo	ULONG	1		5		
Verb	FT_C_VERB	1				
MessageExt	STRING	MM_FILTER_AUDIT_MESSAGEEXT_LEN				
FTProductID	STRING	FT_C_SEC_LEN				
TimeMicroSec	ULONG	1				
AuditType	MM_AUDIT_TYPE	1				

KEY Definition:

KEYUNIQUE MM_FILTER_AUDITKey = 1

5.323 MM_FILTER_PROFILE Class Reference

SEG	MEMBER	TYPE
1	ClientID	KEYA
2	Date	KEYA
3	Time	KEYA
4	OrderID	KEYA
5	SeqNo	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.323 MM_FILTER_PROFILE Class Reference

New profile relationship.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of the client.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
ID of the account.
- [STRING Service](#) [FT_C_ORD_SERVICE_LEN]
- [STRING Channel](#) [FT_C_ORD_CHANNEL_LEN]
- [FT_C_ORIGIN](#) **Origin**
- [STRING FilterOperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator.
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator that modified the record.
- [LDATE UpdateDate](#)
Date of last modification.
- [MTIME UpdateTime](#)
Time of last modification.
- [FT_C_FLOW_TYPE](#) **FlowType**

5.323.1 Detailed Description

New profile relationship.

DB & Subscription/Transaction Details:

- Id: MM_FILTER_PROFILE_ID = 50141
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
ClientID	STRING	FT_C_CLIENT_LEN	1			
ClientAccount	STRING	FT_C_ACCOUNT_LEN	2			
Service	STRING	FT_C_ORD_SERVICE_LEN	3			
Channel	STRING	FT_C_ORD_CHANNEL_LEN	4			

Origin	FT_C_ORIGIN	1	5
FilterOperatorID	STRING	FT_C_OPERATOR_LEN	6
ProfileID	STRING	FT_C_PROFILE_LEN	
OperatorID	STRING	FT_C_OPERATOR_LEN	
UpdateDate	LDATE	1	
UpdateTime	MTIME	1	
FlowType	FT_C_FLOW_TYPE	1	7

KEY Definition:

KEYUNIQUE MM_FILTER_PROFILEKey = 1

SEG	MEMBER	TYPE
1	ClientID	KEYA
2	ClientAccount	KEYA
3	Service	KEYA
4	Channel	KEYA
5	Origin	KEYA
6	FilterOperatorID	KEYA
7	FlowType	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.324 MM_FREQUENCY_DEFINITION Class Reference

Definition of the transaction thresholds.

Data Fields

- [LONG MaximumNoPerMinute](#)
Maximum number of transaction per minute (0 makes no check)
- [LONG MaximumNoPerHour](#)
Maximum number of transaction per hour (0 makes no check)

5.324.1 Detailed Description

Definition of the transaction thresholds.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MaximumNoPerMinute	LONG	1		O	O	
MaximumNoPerHour	LONG	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.325 MM_FREQUENCY_DEFINITION_EXT Class Reference

Extension to the [MM_FREQUENCY_DEFINITION](#) class.

Data Fields

- [LONG MaximumNoDay](#)
Maximum number of transaction per day (0 makes no check)

5.325.1 Detailed Description

Extension to the [MM_FREQUENCY_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
MaximumNoDay	LONG	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.326 MM_FREQUENCY_DEFINITION_EXT2 Class Reference

Extension to the [MM_FREQUENCY_DEFINITION](#) class.

Data Fields

- [LONG CustomInterval](#)
Custom interval duration in minutes.
- [LONG MaximumNoCustom](#)
Maximum number of transaction per custom period (0 makes no check)

5.326.1 Detailed Description

Extension to the [MM_FREQUENCY_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
CustomInterval	LONG	1		O	O	
MaximumNoCustom	LONG	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.327 MM_MEMBER_BOOK Class Reference

Book of orders from the operators platform.

Data Fields

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)
ID of the security.
- [FT_C_BOOK_ROW Bid \[FT_C_BOOK_ROW_NUMBER\]](#)
Bid side of the order book.
- [FT_C_BOOK_ROW Ask \[FT_C_BOOK_ROW_NUMBER\]](#)
Ask side of the order book.
- [LDATE UpdateDate](#)
Date of last modification.
- [MTIME UpdateTime](#)
Time of last modification.
- [ULONG Position](#)
Number of pages.

5.327.1 Detailed Description

Book of orders from the operators platform.

DB & Subscription/Transaction Details:

- Id: MM_MEMBER_BOOK_ID = 50113
- Subscription enabled: YES
- Transactions enabled: **NO**

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
FTSecID	STRING	FT_C_SEC_LEN		1			
Bid	FT_C_BOOK_ROW	FT_C_BOOK_ROW_NUMBER					
Ask	FT_C_BOOK_ROW	FT_C_BOOK_ROW_NUMBER					
UpdateDate	LDATE	1					
UpdateTime	MTIME	1					
Position	ULONG	1		2			

KEY Definition:

KEYUNIQUE MM_MEMBER_BOOKKey = 1

5.328 MM_MRK_DEFAULT_CURRENCY Class Reference

SEG	MEMBER	TYPE
1	FTSecID	KEYA
2	Position	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.328 MM_MRK_DEFAULT_CURRENCY Class Reference

Default currency per market.

Data Fields

- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [STRING SectionID](#) [FT_C_SECTION_LEN]
Unused.
- [STRING Currency](#) [FT_C_CURRENCY_LEN]
Default currency.
- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
OperatorID of the operator that modified the record.
- [LDATE UpdateDate](#)
Date of last modification.
- [MTIME UpdateTime](#)
Time of last modification.

5.328.1 Detailed Description

Default currency per market.

DB & Subscription/Transaction Details:

- Id: MM_MRK_DEFAULT_CURRENCY_ID = 50142
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
ExchangeID	STRING	FT_C_EXCHANGE_LEN	1				
MarketID	STRING	FT_C_MARKET_LEN	2				
SectionID	STRING	FT_C_SECTION_LEN					
Currency	STRING	FT_C_CURRENCY_LEN					
OperatorID	STRING	FT_C_OPERATOR_LEN					
UpdateDate	LDATE	1					
UpdateTime	MTIME	1					

KEY Definition:

KEYUNIQUE MM_MRK_DEFAULT_CURRENCYKey = 1

SEG	MEMBER	TYPE
1	ExchangeID	KEYA
2	MarketID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.329 MM_NEW_CHECK_ORDER Class Reference

With this class, external applications enable/disable orders to be sent/edited/deleted to market(s).

Data Fields

- [FT_C_TID](#) TID
Transaction ID. Key of the transaction.
- [STRING](#) OperatorID [FT_C_OPERATOR_LEN]
Name of the external application that checks the order.
- [MM_CHECK_ORDER](#) CheckOrder
Body of the order.
- [FT_C_ERROR_INFO](#) ErrorInfo
Information about the error if the order is disabled by an external application.

5.329.1 Detailed Description

With this class, external applications enable/disable orders to be sent/edited/deleted to market(s).

DB & Subscription/Transaction Details:

- Id: MM_NEW_CHECK_ORDER_ID = 50138
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
TID	FT_C_TID	1	1
OperatorID	STRING	FT_C_OPERATOR_LEN	
CheckOrder	MM_CHECK_ORDER	1	
ErrorInfo	FT_C_ERROR_INFO	1	

KEY Definition:

KEYUNIQUE MM_NEW_CHECK_ORDERKey = 1

SEG	MEMBER	TYPE
1	TID.OSID	KEYA
2	TID.ServiceID	KEYA
3	TID.CID	KEYA
4	TID.UPD[0]	KEYA
5	TID.UPD[1]	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.330 MM_OPERATOR Class Reference

List of all the FastTrade operators.

Data Fields

- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
ID of the operator.
- [MM_PROFILE Profile](#)
Profile of the operator, determine the privileges.
- [FT_C_CONFIG_ORIGIN Origin](#)
The possibility of the operator to send transaction for client or professional.
- [FT_C_FLAG ClientAccountNotFree](#)
If the operator can use only the account code assigned by the administrator.
- [STRING DeskID](#) [FT_C_DESK_LEN]
If the operator is a supervisor this is the ID of the desk he supervise.
- [STRING EnxMemberID](#) [MM_ENXMEMBER_LEN]
Euronext member code.
- [FT_C_FLAG ClientIDNotFree](#)
If the operator must set the ClientID to send transactions.
- [STRING FirstName](#) [MM_FIRST_NAME_LEN]
- [STRING LastName](#) [MM_LAST_NAME_LEN]
- [STRING OperatorFullName](#) [MM_FULL_NAME_LEN]
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
- [FT_C_FLAG PanicEnabled](#)
If the operator can send the Institutional panic.
- [STRING SuperProfileID](#) [FT_C_PROFILE_LEN]
ClientProfileID the supervisor can modify.
- [FT_C_FLAG QuoteAsOrder](#)
If the operator receives quotes with the same order's dissemination rules.
- [FT_C_FLAG MemberBookOnlyOperator](#)
If the operator can see quotation on book only of operators whose order he/she can manage.
- [FT_C_OP_TYPE OpType](#)
Profile of the operator, determine the privileges.
- [STRING FilterProfileID](#) [FT_C_PROFILE_LEN]
- [FT_C_FLAG RemoteOperator](#)
If the operator is connected remotely.
- [MM_YIELD_LIMIT EditYieldLimit](#)
- [MM_FILTER_ADMIN_TYPE FilterAdminType](#)
Only for Supervisor.
- [FT_C_ENTITY_ACTION Action](#)
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID that send the transaction.
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.
- [FT_C_FLAG PanicDeskEnabled](#)
If the operator can send the panic per desk.

- **FT_C_FLAG PanicStrategyEnabled**
If the operator can send the panic per strategy.
- **FT_C_FLAG AlgoOperator**
If the operator can send only algorithmic transaction.
- **STRING NationalID [FT_C_NATIONAL_LEN]**
National identification of the operator (e.g. fiscal code)
- **FT_C_FLAG PanicClientEnabled**
Indicates whether the operator can send the panic per client or not.
- **FT_C_FLAG PanicOperatorEnabled**
Indicates whether the operator can send the panic per operator or not.
- **FT_C_FLAG PanicMarketEnabled**
If the operator can send the panic per market.
- **FT_C_FLAG VisibilityOnOrigin**
If the operator can view private information based on origin allowed for trading.
- **FT_C_FLAG_UND IsProfessional**
Indicates if the operator is a professional operator, enables the operator to trade security reserved to professional operators only.
- **STRING OrderViewProfileID [FT_C_PROFILE_LEN]**
Indicates the profile that defines the order visibility associated with this operator.

5.330.1 Detailed Description

List of all the FastTrade operators.

This class lists all the operators of the FastTrack platform the FastTrade system is part of. If not previously defined, some FastTrade information is added with default values for each operator.

DB & Subscription/Transaction Details:

- Id: MM_OPERATOR_ID = 50102
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
OperatorID	STRING	FT_C_OPERATOR_LEN	1		M	
Profile	MM_PROFILE	1			M	
Origin	FT_C_CONFIG_ORIGIN	1			M	
ClientAccountNotFree	FT_C_FLAG	1			M	
DeskID	STRING	FT_C_DESK_LEN			M	
EnxMemberID	STRING	MM_ENXMEMBER_LEN			M	
ClientIDNotFree	FT_C_FLAG	1			M	
FirstName	STRING	MM_FIRST_NAME_LEN				
LastName	STRING	MM_LAST_NAME_LEN				
OperatorFullName	STRING	MM_FULL_NAME_LEN				
ProfileID	STRING	FT_C_PROFILE_LEN				
PanicEnabled	FT_C_FLAG	1			M	
SuperProfileID	STRING	FT_C_PROFILE_LEN			M	
QuoteAsOrder	FT_C_FLAG	1			M	
MemberBookOnlyOperator	FT_C_FLAG	1			M	
OpType	FT_C_OP_TYPE	1				
FilterProfileID	STRING	FT_C_PROFILE_LEN				
RemoteOperator	FT_C_FLAG	1				
EditYieldLimit	MM_YIELD_LIMIT	1				
FilterAdminType	MM_FILTER_ADMIN_TYPE	1				
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				

5.331 MM_OPERATOR_PER_DESK Class Reference

ActionTime	MTIME	1	
PanicDeskEnabled	FT_C_FLAG	1	M
PanicStrategyEnabled	FT_C_FLAG	1	M
AlgoOperator	FT_C_FLAG	1	M
NationalID	STRING	FT_C_NATIONAL_LEN	
PanicClientEnabled	FT_C_FLAG	1	M
PanicOperatorEnabled	FT_C_FLAG	1	M
PanicMarketEnabled	FT_C_FLAG	1	M
VisibilityOnOrigin	FT_C_FLAG	1	M
IsProfessional	FT_C_FLAG_UND	1	
OrderViewProfileID	STRING	FT_C_PROFILE_LEN	

KEY Definition:

KEYUNIQUE MM_OPERATORKey = 1

SEG MEMBER TYPE

1 OperatorID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.331 MM_OPERATOR_PER_DESK Class Reference

Association between desks and operators.

Data Fields

- [STRING DeskID \[FT_C_DESK_LEN\]](#)
ID of the desk.
- [STRING OperatorID \[FT_C_OPERATOR_LEN\]](#)
ID of the operator.
- [FT_C_ENTITY_ACTION Action](#)
Action performed by ActionOperatorID on the record.
- [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
Operator ID that send the transaction.
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.
- [STRING MemberID \[FT_C_MEMBER_LEN\]](#)
(FTX)ID of the member that the desk belongs to

5.331.1 Detailed Description

Association between desks and operators.

This class lists the components of a desk.

DB & Subscription/Transaction Details:

- Id: MM_OPERATOR_PER_DESK_ID = 50024
- Subscription enabled: YES

- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	K	INS	UPD	FMT
DeskID	STRING	FT_C_DESK_LEN	1		M		M
OperatorID	STRING	FT_C_OPERATOR_LEN	2	1	M		M
Action	FT_C_ENTITY_ACTION	1					
ActionOperatorID	STRING	FT_C_OPERATOR_LEN					
ActionDate	LDATE	1					
ActionTime	MTIME	1					
MemberID	STRING	FT_C_MEMBER_LEN					

KEY Definition:

KEYUNIQUE MM_OPERATOR_PER_DESKKey = 1

SEG MEMBER TYPE

- | | | |
|---|------------|------|
| 1 | DeskID | KEYA |
| 2 | OperatorID | KEYA |

KEY Definition:

KEYDUPLIC MM_OPERATOR_PER_DESKOpKey = 2

SEG MEMBER TYPE

- | | | |
|---|------------|------|
| 1 | OperatorID | KEYA |
|---|------------|------|

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.332 MM_OPERATOR_PERMISSION Class Reference

Tradable permission of the operators on markets.

Data Fields

- [STRING OperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID.
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
ID of the market place.
- [STRING MarketID](#) [FT_C_MARKET_LEN]
ID of the market.
- [MM_MARKET_PROFILE](#) MarketProfile
Profile for the operator on the market.
- [STRING MrkOperator](#) [MM_MRK_OPERATOR_LEN]
ID of the operator in the market.
- [STRING MrkPwd](#) [MM_MRK_OPERATOR_PWD_LEN]
Password to log on the operator in the market.
- [FT_C_FLAG AllTrades](#)
If the operator can receive all the trades of the bank.
- [STRING UpperMrkOperator](#) [MM_MRK_OPERATOR_LEN]
ID of the operator in the market.
- [FT_C_FLAG ImmediateFwdToMrk](#)

5.332 MM_OPERATOR_PERMISSION Class Reference

- [FT_C_FLAG DisableAutoTrading](#)
If the operator can send transaction to the market without sentinel check.
- [FT_C_FLAG AllowTXOperator](#)
If the operator can trade automatically with Smart.*
- [FT_C_ENTITY_ACTION Action](#)
If the operator can send transaction on behalf of other operators.
- [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
Action performed by ActionOperatorID on the record.
- [LDATE ActionDate](#)
Operator ID that send the transaction.
- [MTIME ActionTime](#)
Date of last modification.
- [STRING PublicSourceID \[FT_C_BROKER_LEN\]](#)
Time of last modification.
- [FT_C_OPERATOR_LEN](#)
Identifies the source the operator retrieves market public data.

5.332.1 Detailed Description

Tradable permission of the operators on markets.

This class lists the permission of each operator on a single market. The MarketProfile field determines if the operator can send transaction or not to that market.

DB & Subscription/Transaction Details:

- Id: MM_OPERATOR_PERMISSION_ID = 50105
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K	INS	UPD	FMT
OperatorID	STRING	FT_C_OPERATOR_LEN	1	M	M	
ExchangeID	STRING	FT_C_EXCHANGE_LEN	2	M	M	
MarketID	STRING	FT_C_MARKET_LEN	3	M	M	
MarketProfile	MM_MARKET_PROFILE	1		M	M	
MrkOperator	STRING	MM_MRK_OPERATOR_LEN		M	M	
MrkPwd	STRING	MM_MRK_OPERATOR_PWD_LEN		M	M	
AllTrades	FT_C_FLAG	1		M	M	
UpperMrkOperator	STRING	MM_MRK_OPERATOR_LEN		M	M	
ImmediateFwdToMrk	FT_C_FLAG	1		M	M	
DisableAutoTrading	FT_C_FLAG	1		M	M	
AllowTXOperator	FT_C_FLAG	1		M	M	
Action	FT_C_ENTITY_ACTION	1				
ActionOperatorID	STRING	FT_C_OPERATOR_LEN				
ActionDate	LDATE	1				
ActionTime	MTIME	1				
PublicSourceID	STRING	FT_C_BROKER_LEN				

KEY Definition:

KEYUNIQUE MM_OPERATOR_PERMISSIONKey = 1

SEG	MEMBER	TYPE
1	OperatorID	KEYA
2	ExchangeID	KEYA
3	MarketID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.333 MM_ORDER_VIEW_PERMISSION Class Reference

This class enables to configure the order visibility to a specific profile depending on the type of order.

Data Fields

- [STRING ClientID](#) [FT_C_CLIENT_LEN]
ID of client.
- [FT_C_FLOW_TYPE](#) **FlowType**
- [FT_C_FLAG](#) **CareOrder**
Indicates if the order is a care order.
- [STRING ClientAccount](#) [FT_C_ACCOUNT_LEN]
Client account code of the order.
- [STRING Service](#) [FT_C_ORD_SERVICE_LEN]
- [STRING Channel](#) [FT_C_ORD_CHANNEL_LEN]
- [FT_C_ORIGIN](#) **Origin**
- [LDATE ActionDate](#)
Date of last modification.
- [MTIME ActionTime](#)
Time of last modification.
- [STRING ActionOperatorID](#) [FT_C_OPERATOR_LEN]
Operator ID that sent the transaction.
- [FT_C_ACTION](#) **Action**
Reason for entering this order.
- [FT_FLAG](#) **Enable**
- [STRING ProfileID](#) [FT_C_PROFILE_LEN]

5.333.1 Detailed Description

This class enables to configure the order visibility to a specific profile depending on the type of order.

DB & Subscription/Transaction Details:

- Id: MM_ORDER_VIEW_PERMISSION_ID = 50073
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ClientID	STRING	FT_C_CLIENT_LEN	2
FlowType	FT_C_FLOW_TYPE	1	3
CareOrder	FT_C_FLAG	1	4
ClientAccount	STRING	FT_C_ACCOUNT_LEN	5
Service	STRING	FT_C_ORD_SERVICE_LEN	6
Channel	STRING	FT_C_ORD_CHANNEL_LEN	
Origin	FT_C_ORIGIN	1	7
ActionDate	LDATE	1	
ActionTime	MTIME	1	
ActionOperatorID	STRING	FT_C_OPERATOR_LEN	
Action	FT_C_ACTION	1	
Enable	FT_FLAG	1	
ProfileID	STRING	FT_C_PROFILE_LEN	1

5.334 MM_PERCENTAGE_DEFINITION Class Reference

KEY Definition:

KEYUNIQUE MM_ORDER_VIEW_PERMISSIONKey = 1

SEG	MEMBER	TYPE
1	ProfileID	KEYA
2	ClientID	KEYA
3	FlowType	KEYA
4	CareOrder	KEYA
5	ClientAccount	KEYA
6	Service	KEYA
7	Origin	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.334 MM_PERCENTAGE_DEFINITION Class Reference

Warning percentages of the ProfileID.

Data Fields

- [MM_PROFILE_DEF_KEY Key](#)
key of the structure
- [MM_PROFILE_DEF_KEY_EXT KeyExt](#)
key extension of the structure
- [MM_PROFILE_DEF_KEY_EXT2 KeyExt2](#)
key extension of the structure
- [ULONG Prog](#)
to have more levels of percentages
- [LDATE UpdateDate](#)
date of last modification
- [MTIME UpdateTime](#)
time of last modification
- [DOUBLE DailyMaximumTotalQtyPerc](#)
Maximum daily position percentage.
- [DOUBLE DailyMaximumQtyPerc](#)
Maximum daily net position percentage.
- [DOUBLE DailyMaximumBuyQtyPerc](#)
Maximum buy quantity percentage.
- [DOUBLE DailyMaximumSellQtyPerc](#)
Maximum sell quantity percentage.
- [DOUBLE DailyMaximumTotalValuePerc](#)
Maximum daily value percentage.
- [DOUBLE DailyMaximumValuePerc](#)
Maximum daily net value percentage.
- [DOUBLE DailyMaximumBuyValuePerc](#)
Maximum buy value percentage.
- [DOUBLE DailyMaximumSellValuePerc](#)
Maximum sell value percentage.

5.334.1 Detailed Description

Warning percentages of the ProfileID.

DB & Subscription/Transaction Details:

- Id: MM_PERCENTAGE_DEFINITION_ID = 50072
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	#	ELEMS	K	INS	UPD	FMT
Key	MM_PROFILE_DEF_KEY	1		1			
KeyExt	MM_PROFILE_DEF_KEY_EXT	1		5			
KeyExt2	MM_PROFILE_DEF_KEY_EXT2	1		7			
Prog	ULONG	1		9			
UpdateDate	LDATE	1					
UpdateTime	MTIME	1					
DailyMaximumTotalQtyPerc	DOUBLE	1			O	O	
DailyMaximumQtyPerc	DOUBLE	1			O	O	
DailyMaximumBuyQtyPerc	DOUBLE	1			O	O	
DailyMaximumSellQtyPerc	DOUBLE	1			O	O	
DailyMaximumTotalValuePerc	DOUBLE	1			M	M	
DailyMaximumValuePerc	DOUBLE	1			O	O	
DailyMaximumBuyValuePerc	DOUBLE	1			O	O	
DailyMaximumSellValuePerc	DOUBLE	1			O	O	

KEY Definition:

KEYUNIQUE MM_PERCENTAGE_DEFINITIONKey = 1

SEG	MEMBER	TYPE
1	Key.ProfileID	KEYA
2	Key.ExchangeID	KEYA
3	Key.MarketID	KEYA
4	Key.SecurityType	KEYA
5	KeyExt.SectionID	KEYA
6	KeyExt.FTSecID	KEYA
7	KeyExt2.BrokerID	KEYA
8	KeyExt2.ValidityPhase	KEYA
9	Prog	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.335 MM_PRICE_DEFINITION Class Reference

Definition of the Price thresholds.

Data Fields

- [DOUBLE LowerBound](#)
Range lower bound.
- [DOUBLE UpperBound](#)
Range maximum (0 for infinite)
- [DOUBLE BlockRPPercVar](#)
Percentage variation allowed from the Reference price. If the percentage is crossed, the order is blocked (0 makes no check)
- [DOUBLE BlockBPPercVar](#)
Percentage variation allowed from the Best price. If the percentage is crossed, the order is blocked (0 makes no check)

5.336 MM_PRICE_DEFINITION_EXT Class Reference

5.335.1 Detailed Description

Definition of the Price thresholds.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
LowerBound	DOUBLE	1		M	M	
UpperBound	DOUBLE	1		M	M	
BlockRPPercVar	DOUBLE	1		O	O	
BlockBPPercVar	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.336 MM_PRICE_DEFINITION_EXT Class Reference

Extension to the [MM_PRICE_DEFINITION](#) class.

Data Fields

- [DOUBLE OrderControlPriceCoeff](#)

Coefficient to the actual market maximum percentage deviation between order price and control price (% Var Check Price)

5.336.1 Detailed Description

Extension to the [MM_PRICE_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
OrderControlPriceCoeff	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.337 MM_PRICE_DEFINITION_EXT2 Class Reference

Extension to the [MM_PRICE_DEFINITION](#) class.

Data Fields

- [DOUBLE BlockLPercVar](#)

Percentage variation allowed from the Last price. If the percentage is crossed, the order is blocked (0 makes no check)

5.337.1 Detailed Description

Extension to the [MM_PRICE_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
BlockLPercVar	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.338 MM_PRICE_DEFINITION_EXT3 Class Reference

Extension to the [MM_PRICE_DEFINITION](#) class.

Data Fields

- [DOUBLE OrderLastPriceCoeff](#)

Coefficient to the actual market maximum percentage deviation between order price and last price (% Var Last Price)

- [DOUBLE OrderControlPriceAbsCoeff](#)

Coefficient to the actual market absolute maximum percentage deviation between order price and control price (% Var Order Price), during the insertion or modification of the order.

5.338.1 Detailed Description

Extension to the [MM_PRICE_DEFINITION](#) class.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
OrderLastPriceCoeff	DOUBLE	1		O	O	
OrderControlPriceAbsCoeff	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.339 MM_PRICE_WARNING Class Reference

Definition of the price warning.

Data Fields

- [DOUBLE WBestPrice](#)
This field is used only by the FastTrade client.
- [DOUBLE WLastPrice](#)
This field is used only by the FastTrade client.
- [DOUBLE WRefPrice](#)
This field is used only by the FastTrade client.

5.339.1 Detailed Description

Definition of the price warning.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
WBestPrice	DOUBLE	1		O	O	
WLastPrice	DOUBLE	1		O	O	
WRefPrice	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.340 MM_PRICE_WARNING_EXT Class Reference

Data Fields

- [DOUBLE WOrderControlPriceCoeff](#)
Coefficient to the actual market maximum percentage deviation between order price and control price (% Var Check Price)
- [DOUBLE WOrderLastPriceCoeff](#)
Coefficient to the actual market maximum percentage deviation between order price and last price (% Var Last Price)
- [DOUBLE WOrderControlPriceAbsCoeff](#)
Coefficient to the actual market absolute maximum percentage deviation between order price and control price (% Var Order Price), during the insertion or modification of the order.

5.340.1 Detailed Description

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0

- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
WOrderControlPriceCoeff	DOUBLE	1		O	O	
WOrderLastPriceCoeff	DOUBLE	1		O	O	
WOrderControlPriceAbsCoeff	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.341 MM_PROFILE_CAPABILITY Class Reference

Defines the capabilities of a Profile for a Security on a specific Section.

Data Fields

- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
- [STRING ExchangeID](#) [FT_C_EXCHANGE_LEN]
- [STRING MarketID](#) [FT_C_MARKET_LEN]
- [STRING SectionID](#) [FT_C_SECTION_LEN]
- [STRING FTSecID](#) [FT_C_SEC_LEN]
- [MM_VIEW_FLAG OrdersView](#)
This field rules the visibility of orders.
- [FT_C_FLAG OrdersTx](#)
If 'Yes', this flag enables sending orders.
- [MM_VIEW_FLAG QuotesView](#)
This field rules the visibility of quotes.
- [FT_C_FLAG QuotesTx](#)
If 'Yes', this flag enables sending quotes.
- [MM_VIEW_FLAG RFQsView](#)
This field rules the visibility of incoming RFQs.
- [FT_C_FLAG RFQsTx](#)
If 'Yes', this profile enables sending RFQs.
- [MM_VIEW_FLAG TradesView](#)
This field rules the visibility of trades (fills)
- [FT_C_FLAG TradesTx](#)
If 'Yes', this profile enables sending trades (fills)
- [FT_C_FLAG MemberTradeOn](#)
If 'Yes', the member can perform 'trade on'.
- [FT_C_FLAG OperatorTradeOn](#)
If 'Yes', the operator can perform 'trade on'.
- [FT_C_FLAG Buy](#)
If 'Yes', this flag enables sending 'Buy' orders.
- [FT_C_FLAG Sell](#)
If 'Yes', this flag enables sending 'Sell' orders.
- [FT_C_FLAG Limit](#)

- If 'Yes', this flag enables sending 'limit' orders.*
- [FT_C_FLAG Market](#)
- If 'Yes', this flag enables sending 'market' orders.*
- [FT_C_FLAG StopLimit](#)
- If 'Yes', this flag enables sending 'stop limit' orders.*
- [FT_C_FLAG StopMarket](#)
- If 'Yes', this flag enables sending 'stop market' orders.*
- [FT_C_FLAG InAcceptance](#)
- If 'Yes', this flag enables sending 'in acceptance' orders.*
- [FT_C_FLAG Cross](#)
- If 'Yes', this flag enables sending 'cross' orders.*
- [FT_C_FLAG GTDay](#)
- If 'Yes', this flag enables sending 'good till day' orders.*
- [FT_C_FLAG GTDateTime](#)
- If 'Yes', this flag enables sending 'good till date' orders.*
- [FT_C_FLAG IOC](#)
- If 'Yes', this flag enables sending 'immediate or cancel' orders.*
- [FT_C_FLAG AON](#)
- If 'Yes', this flag enables sending 'all or nothing' orders.*
- [FT_C_FLAG OrdersHiddenQty](#)
- If 'Yes', this flag enables sending 'iceberg peak' orders.*
- [FT_C_FLAG Client](#)
- If 'Yes', this flag enables sending orders with a 'Client' origin.*
- [FT_C_FLAG Professional](#)
- If 'Yes', this flag enables sending orders with a 'professional' origin.*
- [FT_C_FLAG SpecClient](#)
- If 'Yes', this flag enables sending orders with a 'specialist client' origin.*
- [FT_C_FLAG SpecProfessional](#)
- If 'Yes', this flag enables sending orders with a 'specialist professional' origin.*
- [FT_C_FLAG Panic](#)
- If 'Yes', this flag enables Institutional panic (not used)*
- [MM_VIEW_FLAG CareOrdersView](#)
- This field rules the visibility of incoming care orders.*
- [FT_C_FLAG CareOrdersIns](#)
- If 'Yes', this flag enables entering care orders.*
- [FT_C_FLAG CareOrdersTx](#)
- If 'Yes', this flag enables managing care orders.*
- [FT_C_FLAG CareOrdersMerge](#)
- If 'Yes', this flag enables merging care orders.*
- [FT_C_FLAG CareOrdersEdit](#)
- If 'Yes', this flag enables editing care orders when they have been partially released.*
- [FT_C_FLAG OTCFillTx](#)
- If 'Yes', this flag enables sending OTC Fill transactions.*
- [FT_C_FLAG MarketToLimit](#)
- If 'Yes', this flag enables sending 'market to limit' orders.*
- [FT_C_FLAG CareOrdersDispatch](#)
- If 'Yes', this flag enables Sales to Give care orders to operators.*
- [MM_VIEW_FLAG RfqQuoteView](#)
- This field rules the visibility of [FT_C_RFQ_QUOTE](#) classes.*
- [MM_MARKET_PROFILE MarketProfile](#)

- Profile to be used for this capability (future use)*

 - [FT_C_FLAG OrdersEdit](#)
 - If 'Yes', this flag enables editing orders (future use)*
 - [FT_C_FLAG GTCancel](#)
 - If 'Yes', this flag enables sending 'good till cancel' orders.*
 - [FT_C_FLAG GTAuction](#)
 - If 'Yes', this flag enables sending 'good till auction' orders.*
 - [FT_C_FLAG IssueOrderTx](#)
 - If 'Yes', this flag enables sending issue orders.*
 - [FT_C_BILATERAL_ROLE BilateralRole](#)
 - Defines the role of the trader / member.*
 - [FT_C_FLAG StatisticsView](#)
 - If 'Yes', this flag enables receiving statistics.*
 - [FT_C_PRICE_EXEC_VIEW PriceExecView](#)
 - If 'Yes', this field enables receiving price execs (i.e. last price on the market information). If 'Only Rate', this field enables receiving price execs with Rate info only.*
 - [MM_BOOK_VIEW BookView](#)
 - This field rules the visibility of the books.*
 - [FT_C_FLAG BestOnly](#)
 - If 'Yes', only the first level of the book is visible.*
 - [FT_C_FLAG RankingView](#)
 - If 'Yes', this flag enables receiving of quote ranking.*
 - [MM_RFQ_ACCEPTANCE_TYPE RFQAcceptanceTx](#)
 - This field rules the way an initiating member / operator accepts incoming quotes (aka accept market best)*
 - [FT_C_FLAG CanSendSettlInformation](#)
 - If flagged 'Yes', this flag enables sending settlement information.*
 - [FT_C_ENTITY_ACTION Action](#)
 - Action performed by the ActionOperatorID on the record.*
 - [STRING ActionOperatorID \[FT_C_OPERATOR_LEN\]](#)
 - Operator ID that last sent the transaction.*
 - [LDATE ActionDate](#)
 - Last update date.*
 - [MTIME ActionTime](#)
 - Last update time.*
 - [FT_C_FLAG OrdersDelTx](#)
 - If 'Yes', this flag enables deleting orders.*
 - [STRING ActionMemberID \[FT_C_MEMBER_LEN\]](#)
 - Member ID that sent the transaction.*
 - [FT_C_FLAG InitTrdCancelCorrect](#)
 - If 'Yes', this flag enables initiating a trade cancel/correction. The visibility is managed through the TradesView flag.*
 - [FT_C_FLAG MngTrdCancelCorrect](#)
 - If 'Yes', this flag enables managing a trade cancel/correction. The visibility is managed through the TradesView flag.*
 - [MM_VIEW_FLAG AxeQuoteView](#)
 - This field rules the visibility of axed quotes.*
 - [FT_C_FLAG AxeQuoteTX](#)
 - If 'Yes', this flag enables inserting and managing axed quotes.*
 - [MM_VIEW_FLAG OTCFillView](#)
 - This field rules the visibility of OTC Fills.*
 - [MM_VIEW_FLAG FillAllocationView](#)
 - This field rules the visibility of Allocation Messages.*

5.341 MM_PROFILE_CAPABILITY Class Reference

- [FT_C_FLAG FillAllocationPreTx](#)
If 'Yes', this flag enables managing Pre Allocation.
- [FT_C_FLAG FillAllocationPostTx](#)
If 'Yes', this flag enables managing Post Allocation.
- [FT_C_FLAG AxeQuoteDel](#)
If 'Yes', this flag enables only to delete axe quotes.
- [FT_C_FLAG RFQOnlyFromOMSOrders](#)
If 'Yes', this flag disables sending RFQ from scratch, and the RFQ will be sent only if it is created from an OMS order.
- [FT_C_FLAG RetryFilterExceptionOnCare](#)
If 'Yes', the operator can force sending care orders in 'FilterException' on market.
- [FT_C_FLAG SpreadRFQsTx](#)
If 'Yes', this profile enables sending spread RFQs.
- [FT_C_FLAG ReferenceFilter](#)
If 'Yes', this profile enables the modification of filter reference values.

5.341.1 Detailed Description

Defines the capabilities of a Profile for a Security on a specific Section.

DB & Subscription/Transaction Details:

- Id: MM_PROFILE_CAPABILITY_ID = 50118
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ProfileID	STRING	FT_C_PROFILE_LEN	1
ExchangeID	STRING	FT_C_EXCHANGE_LEN	2
MarketID	STRING	FT_C_MARKET_LEN	3
SectionID	STRING	FT_C_SECTION_LEN	4
FTSecID	STRING	FT_C_SEC_LEN	5
OrdersView	MM_VIEW_FLAG	1	
OrdersTx	FT_C_FLAG	1	
QuotesView	MM_VIEW_FLAG	1	
QuotesTx	FT_C_FLAG	1	
RFQsView	MM_VIEW_FLAG	1	
RFQsTx	FT_C_FLAG	1	
TradesView	MM_VIEW_FLAG	1	
TradesTx	FT_C_FLAG	1	
MemberTradeOn	FT_C_FLAG	1	
OperatorTradeOn	FT_C_FLAG	1	
Buy	FT_C_FLAG	1	
Sell	FT_C_FLAG	1	
Limit	FT_C_FLAG	1	
Market	FT_C_FLAG	1	
StopLimit	FT_C_FLAG	1	
StopMarket	FT_C_FLAG	1	
InAcceptance	FT_C_FLAG	1	
Cross	FT_C_FLAG	1	
GTDay	FT_C_FLAG	1	
GTDateTime	FT_C_FLAG	1	
IOC	FT_C_FLAG	1	
AON	FT_C_FLAG	1	
OrdersHiddenQty	FT_C_FLAG	1	
Client	FT_C_FLAG	1	
Professional	FT_C_FLAG	1	
SpecClient	FT_C_FLAG	1	
SpecProfessional	FT_C_FLAG	1	

Panic	FT_C_FLAG	1
CareOrdersView	MM_VIEW_FLAG	1
CareOrdersIns	FT_C_FLAG	1
CareOrdersTx	FT_C_FLAG	1
CareOrdersMerge	FT_C_FLAG	1
CareOrdersEdit	FT_C_FLAG	1
OTCFillTx	FT_C_FLAG	1
MarketToLimit	FT_C_FLAG	1
CareOrdersDispatch	FT_C_FLAG	1
RfqQuoteView	MM_VIEW_FLAG	1
MarketProfile	MM_MARKET_PROFILE	1
OrdersEdit	FT_C_FLAG	1
GTCancel	FT_C_FLAG	1
GTAuction	FT_C_FLAG	1
IssueOrderTx	FT_C_FLAG	1
BilateralRole	FT_C_BILATERAL_ROLE	1
StatisticsView	FT_C_FLAG	1
PriceExecView	FT_C_PRICE_EXEC_VIEW	1
BookView	MM_BOOK_VIEW	1
BestOnly	FT_C_FLAG	1
RankingView	FT_C_FLAG	1
RFQAcceptanceTx	MM_RFQ_ACCEPTANCE_TYPE	1
CanSendSettlInformation	FT_C_FLAG	1
Action	FT_C_ENTITY_ACTION	1
ActionOperatorID	STRING	FT_C_OPERATOR_LEN
ActionDate	LDATE	1
ActionTime	MTIME	1
OrdersDelTx	FT_C_FLAG	1
ActionMemberID	STRING	FT_C_MEMBER_LEN
InitTrdCancelCorrect	FT_C_FLAG	1
MngTrdCancelCorrect	FT_C_FLAG	1
AxeQuoteView	MM_VIEW_FLAG	1
AxeQuoteTX	FT_C_FLAG	1
OTCFillView	MM_VIEW_FLAG	1
FillAllocationView	MM_VIEW_FLAG	1
FillAllocationPreTx	FT_C_FLAG	1
FillAllocationPostTx	FT_C_FLAG	1
AxeQuoteDel	FT_C_FLAG	1
RFQOnlyFromOMSOrders	FT_C_FLAG	1
RetryFilterExceptionOnCare	FT_C_FLAG	1
SpreadRFQsTx	FT_C_FLAG	1
ReferenceFilter	FT_C_FLAG	1

KEY Definition:

KEYUNIQUE MM_PROFILE_CAPABILITYKey = 1

SEG	MEMBER	TYPE
1	ProfileID	KEYA
2	ExchangeID	KEYA
3	MarketID	KEYA
4	SectionID	KEYA
5	FTSecID	KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.342 MM_PROFILE_DEF_KEY Class Reference

First part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

Data Fields

- [STRING ProfileID](#) [FT_C_PROFILE_LEN]

5.343 MM_PROFILE_DEF_KEY_EXT Class Reference

Profile identification.

- [STRING ExchangeID \[FT_C_EXCHANGE_LEN\]](#)

ID of the market place.

- [STRING MarketID \[FT_C_MARKET_LEN\]](#)

ID of the market.

- [FT_C_SECURITY_TYPE SecurityType](#)

Security type of the transaction.

5.342.1 Detailed Description

First part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
ProfileID	STRING	FT_C_PROFILE_LEN			
ExchangeID	STRING	FT_C_EXCHANGE_LEN	M		M
MarketID	STRING	FT_C_MARKET_LEN	M		M
SecurityType	FT_C_SECURITY_TYPE	1		M	M

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.343 MM_PROFILE_DEF_KEY_EXT Class Reference

Second part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

Data Fields

- [STRING SectionID \[FT_C_SECTION_LEN\]](#)

ID of the section.

- [STRING FTSecID \[FT_C_SEC_LEN\]](#)

ID of the security.

5.343.1 Detailed Description

Second part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
SectionID	STRING	FT_C_SECTION_LEN			
FTSecID	STRING	FT_C_SEC_LEN			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.344 MM_PROFILE_DEF_KEY_EXT2 Class Reference

Third part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

Data Fields

- [STRING BrokerID](#) [FT_C_BROKER_LEN]
ID of the broker.
- [MM_PROFILE_VALIDITY_PHASE ValidityPhase](#)
Phase the filter level is applicable.

5.344.1 Detailed Description

Third part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	# ELEMS	INS	UPD	FMT
BrokerID	STRING	FT_C_BROKER_LEN			
ValidityPhase	MM_PROFILE_VALIDITY_PHASE	1			

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.345 MM_PROFILE_MASTER Class Reference

List of all the profiles.

Data Fields

- [STRING ProfileID](#) [FT_C_PROFILE_LEN]
- [STRING Description](#) [FT_C_DESCRIPTION_LEN]
- [FT_C_PROFILE_TYPE ProfileType](#)

5.346 MM_QUANTITY_DEFINITION Class Reference

Indicates if this profile can be assigned to an operator or to a member.

- [FT_C_ENTITY_ACTION](#) Action

Action performed by ActionOperatorID on the record.

- [STRING](#) ActionOperatorID [FT_C_OPERATOR_LEN]

Operator ID that send the transaction.

- [LDATE](#) ActionDate

Date of last modification.

- [MTIME](#) ActionTime

Time of last modification.

- [STRING](#) ActionMemberID [FT_C_MEMBER_LEN]

Member ID that send the transaction.

5.345.1 Detailed Description

List of all the profiles.

DB & Subscription/Transaction Details:

- Id: MM_PROFILE_MASTER_ID = 50119
- Subscription enabled: YES
- Transactions enabled: YES

Data Definition:

NAME	TYPE	# ELEMS	K INS UPD FMT
ProfileID	STRING	FT_C_PROFILE_LEN	1
Description	STRING	FT_C_DESCRIPTION_LEN	
ProfileType	FT_C_PROFILE_TYPE	1	
Action	FT_C_ENTITY_ACTION	1	
ActionOperatorID	STRING	FT_C_OPERATOR_LEN	
ActionDate	LDATE	1	
ActionTime	MTIME	1	
ActionMemberID	STRING	FT_C_MEMBER_LEN	

KEY Definition:

KEYUNIQUE MM_PROFILE_MASTERKey = 1

SEG MEMBER TYPE

1 ProfileID KEYA

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.346 MM_QUANTITY_DEFINITION Class Reference

Definition of the Quantity thresholds.

Data Fields

- [DOUBLE](#) DailyMaximumTotalQty

Not used.

- [DOUBLE MaximumQty](#)
Maximum quantity for a single transaction (0 makes no check)
- [DOUBLE DailyMaximumQty](#)
Maximum daily position (difference between buy quantity and sell quantity) (0 makes no check)
- [DOUBLE DailyMaximumBuyQty](#)
Maximum buy quantity in the current trading day (0 makes no check)
- [DOUBLE DailyMaximumSellQty](#)
Maximum sell quantity in the current trading day (0 makes no check)

5.346.1 Detailed Description

Definition of the Quantity thresholds.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
DailyMaximumTotalQty	DOUBLE	1		O	O	
MaximumQty	DOUBLE	1		O	O	
DailyMaximumQty	DOUBLE	1		O	O	
DailyMaximumBuyQty	DOUBLE	1		O	O	
DailyMaximumSellQty	DOUBLE	1		O	O	

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.347 MM_VOLATILITY_DEFINITION Class Reference

Definition of the volatility thresholds - Only for Derivatives (IDEM)

Data Fields

- [DOUBLE Volatility](#)

5.347.1 Detailed Description

Definition of the volatility thresholds - Only for Derivatives (IDEM)

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

5.348 MM_YIELD_DEFINITION Class Reference

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
Volatility	DOUBLE	1		O		O

The documentation for this class was generated from the following file:

- [FastTrade](#)

5.348 MM_YIELD_DEFINITION Class Reference

Definition of the yield thresholds.

Data Fields

- [DOUBLE LowerYield](#)
Lower yield limit for buy orders.
- [DOUBLE UpperYield](#)
Upper yield limit for sell orders.
- [DOUBLE WLowerYield](#)
Lower yield warning limit for buy orders.
- [DOUBLE WUpperYield](#)
Upper yield warning limit for sell orders.

5.348.1 Detailed Description

Definition of the yield thresholds.

DB & Subscription/Transaction Details:

- Id: <anonymous> = 0
- Subscription enabled: NO
- Transactions enabled: NO

Data Definition:

NAME	TYPE	#	ELEMS	INS	UPD	FMT
LowerYield	DOUBLE	1		O		O
UpperYield	DOUBLE	1		O		O
WLowerYield	DOUBLE	1		O		O
WUpperYield	DOUBLE	1		O		O

The documentation for this class was generated from the following file:

- [FastTrade](#)

Chapter 6

File Documentation

6.1 FastTrade File Reference

Data Structures

- class [FT_C_MARKET](#)
Markets the system is configured to connect to.
- class [FT_C_SECTION](#)
List of all the sections the securities of the market are divided into.
- class [FT_C_MIC_TIMEZONE](#)
List of the time zones of the MICs.
- class [FT_C_PERIOD_SEQUENCE](#)
Allows specification of a periodic series of dates.
- class [FT_C_PAYMENT_INFO](#)
Subclass - Payment information.
- class [FT_C_PAYMENT_INFO_EXT](#)
Subclass - Payment information ext.
- class [FT_C_SECURITY_INFO](#)
Subclass - Swap information.
- class [FT_C_SECURITY_INFO_EXT](#)
Subclass - Swap information ext.
- class [FT_C_FCM_INFO](#)
- class [FT_C_SECURITY](#)
List of all the tradable securities.
- class [FT_C_SECURITY_LIST](#)
Provides the static data of all the tradable securities.
- class [FT_C_STRATEGY_LEG](#)
Strategy to use on the instrument.
- class [FT_C_SECURITY_EXT](#)
Auction information for a security.
- class [FT_C_TICKS_ROW](#)
Subclass - Specifies each tick of the Security.
- class [FT_C_TICKS](#)
Defines the ticks on a various range of prices for a security.
- class [FT_C_UNDERLYING](#)
List of all the Underlying.

- class [FT_C_GC_COMPOSITION](#)
GC composition.
- class [FT_C_MARKET_CAPABILITY](#)
Provides the static data of all the tradable securities.
- class [FT_C_SETTL_SYSTEM](#)
Provides the SettlSystemID.
- class [FT_C_SETTL_INFORMATION](#)
Defines the calendar used for the settlgroupID.
- class [FT_C_SETTL_GROUP_SYSTEM](#)
SettlGroupID associated with a SettlSystemID.
- class [FT_C_MARKET_SETTL_SYSTEM](#)
Settlement system of the market.
- class [FT_C_MARKET_SETTL_INFORMATION](#)
Settlement group associated with the market.
- class [FT_C_CALENDAR](#)
Calendars.
- class [FT_C_CALENDAR_EXCP](#)
Calendar exceptions.
- class [FT_C_MARKET_CALENDAR](#)
Defines the calendar used for each market.
- class [FT_C_MEMBER_SETTL_SYSTEMS](#)
This class associates the Exchange, Market, Member, and SettlGroup ID with a Settlement ID, considering the Settlement mode.
- class [FT_C_LINKED_SETTL_SYSTEMS](#)
List the pairs of settlement systems that are interoperable with each other.
- class [FT_C_BASKET](#)
List of all the baskets.
- class [FT_C_BASKET_COMPOSITION](#)
List of all the securities the baskets own.
- class [FT_C_BASKET_STATUS](#)
Description of the basket status.
- class [FT_C_MEMBER](#)
List of all the members per market.
- class [FT_C_MEMBER_BY_SECURITY](#)
List of the members per security.
- class [FT_C_MARKET_TERM](#)
Defines the termID of a section.
- class [FT_C_MARKET_STATE](#)
State of all the markets.
- class [FT_C_SECURITY_ISSUE](#)
Information about the security issue.
- class [FT_C_SECTION_PLANNING](#)
Description of the timetable of the section.
- class [FT_C_SECURITY_PLANNING](#)
Timetable of the security.
- class [FT_C_TRADING_STATE](#)
Status of the section.
- class [FT_C_SECURITY_STATE](#)
Status of the security.
- class [FT_C_OPERATOR_STATE](#)

- Defines the state of the operator per section and per Market.*

 - class [FT_C_CLIENT_INFO](#)
Subclass - Information about the client.
 - class [FT_C_QUOTE_LEG](#)
Subclass - Leg of a quote.
 - class [FT_C_STRIKER_QUOTE_LEG](#)
Subclass - Leg of a quote.
 - class [FT_C_FIRM_INFO](#)
Subclass - Firm information.
 - class [FT_C_MAT_DATE_INTV](#)
Defines a set of eligible Maturity Dates.
 - class [FT_C_QUOTES_MAT_DATE_INTV](#)
Defines a set of eligible Maturity Dates.
 - class [FT_C_QUOTE](#)
Quotes entered by the operators.
 - class [FT_C_QUOTE_PRICE_EDIT](#)
Quote edit.
 - class [FT_C_QUOTE_LIST](#)
Subclass - provides the ID of the quote that belongs to a linked group.
 - class [FT_C_LINKED_GROUP](#)
Defines a group of quotes.
 - class [FT_C_GIVEUP_INFO](#)
Subclass - Information about Give-up.
 - class [FT_C_CLEARING_INFO](#)
Subclass - Information about clearing.
 - class [FT_C_ORDER_ALLOC_INFO](#)
Subclass - Order allocation information.
 - class [FT_C_ORDER](#)
Orders entered by the operators.
 - class [FT_C_ORDER_EXT](#)
This entity is used to send new orders on repo market.
 - class [FT_C_ORDER_BULK_CHILD](#)
Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.
 - class [FT_C_ORDER_BULK_CHILD_EXT](#)
Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.
 - class [FT_C_ORDER_BULK_CHILD_EXT2](#)
Subclass - Details about the order issued with the [FT_C_ORDER_BULK](#) transaction.
 - class [FT_C_ORDER_BULK_CHILD_DATES](#)
Subclass - Dates about the order issued with the [FT_C_ORDER_BULK](#) transaction.
 - class [FT_C_ORDER_BULK_STRATEGIES](#)
Subclass - Strategy information contained in bulk children.
 - class [FT_C_ORDER_BULK_SHORTSELL](#)
Subclass - ShortSell information contained in bulk children.
 - class [FT_C_STAGE_ORDER_DESTINATION](#)
Subclass - Identifies the destination of the RFQ.
 - class [FT_C_ORDER_BULK](#)
With this class, more than one order can be sent simultaneously to any market, which provides this feature.
 - class [FT_C_CARE_ORDER_SPLIT_LINE](#)
Subclass - defines one single split.
 - class [FT_C_CARE_ORDER_SPLIT](#)

- List of all the existing splits.*

 - class [FT_C_CARE_ORDER_SPLIT_REQ](#)
- List of all the existing splits.*

 - class [FT_C_CARE_ORDER_SPLIT_EXT](#)
- Subclass - Information about investment decision firm and execution decision firm.*

 - class [FT_C_CARE_ORDER_REQ](#)
- Transaction class - Create or modify an existing order and simultaneously create the split.*

 - class [FT_C_CARE_ORDER_EDIT_REQUEST](#)
- Transaction class - Request to modify or delete an existing care order.*

 - class [FT_C_REQ_CLIENT_INFO](#)
- Subclass - Client information.*

 - class [FT_C_REQ_SEC_INFO](#)
- Subclass -.*

 - class [FT_C_SEC_INFO](#)
- Subclass -.*

 - class [FT_C_FLOW_INFO](#)
- Subclass - Information about the flow used by the order.*

 - class [FT_C_REQ_SETTL_INFO](#)
- Subclass - Settlement information.*

 - class [FT_C_ORDER_EXTRA_INFO](#)
- Additional information about the order.*

 - class [FT_C_CROSS_ORDER_SIDE](#)
- Subclass that defines the validity of a cross order and other information.*

 - class [FT_C_CROSS_ORDER](#)
- Cross orders entered by the operators.*

 - class [FT_C_RFQ_DESTINATION](#)
- Subclass - Identifies the destination of the RFQ.*

 - class [FT_C_RFQ_MEMBER_INFO](#)
- Subclass - Information about the operator.*

 - class [FT_C_RFQ_MEMBER_INFO_EXT](#)
- Subclass - Information about the operator.*

 - class [FT_C_RFQ](#)
- Subclass - RFQs entered by the operators.*

 - class [FT_C_RFQ_EXT](#)
- Subclass - RFQs entered by the operators.*

 - class [FT_C_RFQ_REQ](#)
- RFQ request entered by the operators.*

 - class [FT_C_RFQ_REQ_EXT](#)
- RFQ request entered by the operators.*

 - class [FT_C_RFQ_INITIAL_INFO](#)
- Subclass - Initial RFQ information.*

 - class [FT_C_RFQ_INITIAL_INFO_EXT](#)
- Subclass - Initial RFQ information.*

 - class [FT_C_RFQ_PRICE](#)
- Subclass - RFQ quote in case of double quotation.*

 - class [FT_C_XVA](#)
- Subclass - Valuation adjustments for derivatives instruments.*

 - class [FT_C_RFQ_MLEG_TH](#)
- Subclass - Theoretical values used for RFQ.*

 - class [FT_C_APPROVAL_INFO](#)

- Subclass - Indicates whether the price should be approved or not and by who.*

 - class [FT_C_REQUEST_FOR_QUOTE](#)

Allows the operator to edit an [FT_C_RFQ_REQ](#).
- class [FT_C_RFQ_QUOTE_RANK](#)

Provides the position of the quotation of the request for quote.
- class [FT_C_DEPTH_RFQOFFER_ROW](#)

Subclass - A row of the depth not aggregated class.
- class [FT_C_DEPTH_RFQOFFER](#)

Depth of the answers to a Request for Quote.
- class [FT_C_MEMBER_INFO](#)

Subclass - Information about operator.
- class [FT_C_MAIL](#)

Mails sent and received by the operator.
- class [FT_C_DEPTH_ROW](#)

Subclass - Row of the market depth.
- class [FT_C_DEPTH](#)

Market depth per security.
- class [FT_C_BOOK_ROW](#)

Subclass - Row of the market order book.
- class [FT_C_BOOK_ROW_EXT](#)

Subclass - Row of the market order book.
- class [FT_C_BOOK](#)

Market order book per security.
- class [FT_C_ORDER_BOOK_INFO](#)

Market order SpotPrice, additional information for book.
- class [FT_C_INFO_SUMMARY_BEST](#)

Subclass - Best information.
- class [FT_C_INFO_SUMMARY_BOOK](#)

Subclass - Book information.
- class [FT_C_INFO_SUMMARY](#)

Market Best per security.
- class [FT_C_FILL_USER_INFO](#)

Subclass - Information about the operator and the order that generated the fill.
- class [FT_C_FILL_COUNTERPART_INFO](#)

Subclass - Information about the counterpart of the fill.
- class [FT_C_FILL_ALLOCATION_INFO](#)

Subclass - Information about the fill allocation.
- class [FT_C_FILL](#)

Fill generated by the operators.
- class [FT_C_GC_FILL](#)

GC Fill.
- class [FT_C_OTC_FILL](#)

Fill generated by an OTC order.
- class [FT_C_BLOTTER](#)

History of all modifications of the order.
- class [FT_C_EXEC_INFO](#)

Subclass - Information about the executed contract.
- class [FT_C_PRICE_EXEC](#)

Last executed contract, for each security.
- class [FT_C_PRICE_EXEC_MINMAX](#)

- Maximum and minimum price executed for each security during the trading day.*

 - class [FT_C_PRICE_EXEC_BESTWORST](#)

Contains the 10 best and 10 worst performing securities.

- class [FT_C_PRICE_EXEC_HISTORY](#)
- Last executed contract for each security.*

 - class [FT_C_PRICE_EXEC_WND](#)

Ticker table with all the contracts executed during the interval set in MTIME, during the current trading day.

- class [FT_C_PRICE_EXEC_DAILY](#)
- Ticker class with all the executed contracts.*

 - class [FT_C_PRICE_EXEC_OHLC](#)

OHLC class with candles of the executed contracts.

- class [FT_C_SUB_FILL](#)
- List of all the contracts generated by a general collateral.*

 - class [FT_C_ALLOC_INFO](#)

Subclass - Specifies the allocation details.

- class [FT_C_ACCOUNT_ALLOC_INFO](#)
- Specified the account allocation details.*

 - class [FT_C_ALLOC_CHECK_RESULT](#)

Contains allocation check results.

- class [FT_C_FILL_ALLOC_TRANS](#)
- Specifies the allocation of a general collateral fill.*

 - class [FT_C_FILL_CHECK_ALLOC](#)

Request for an allocation check.

- class [FT_C_ORDER_HISTORY](#)
- History of all the modifications of the order in the current trading day.*

 - class [FT_C_QUOTE_HISTORY](#)

History of all the modification of the Quote in the current trading day.

- class [FT_C_TID](#)
- TID information.*

 - class [FT_C_ERROR_INFO](#)

Provides details about the error such as its origin.

- class [FT_C_MARKET_INFO](#)
- Publishes all the information about market characteristics.*

 - class [FT_C_REQUEST_ONE_SECURITY](#)

Subclass - Contains the ID of a security to request.

- class [FT_C_REQUEST_SECURITY](#)
- Request information about only one security.*

 - class [FT_C_REQUEST_INFO](#)

Request information about more than one security.

- class [FT_C_REQUEST_TOPIC](#)
- Request information about one topic.*

 - class [FT_C_OFFICIAL_PRICE](#)

Official prices.

- class [FT_C_CLIENT](#)
- Clients of the FastTrade operators.*

 - class [FT_C_MRK_CLIENT](#)

Clients of the FTX members.

- class [FT_C_CLIENT_PER_OPERATOR](#)
- Association between client and operator of the FastTrade.*

 - class [FT_C_ACCOUNT_PER_CLIENT](#)

- Association between account codes and clients.*
- class [FT_C_ACCOUNT_ALIAS_PER_OPERATOR](#)
 - Association between account codes and aliases defined by operator.*
- class [FT_C_PROFIT_AND_LOSS](#)
 - Subclass - profit and loss information.*
- class [FT_C_SECURITY_BO](#)
 - Back office security info.*
- class [FT_C_UNDERLYING_BO](#)
 - Back office underlyings information.*
- class [FT_C_DER_CLASS_INFO](#)
 - Information used to calculate option's implied volatility.*
- class [FT_C_DER_THEO_PRICE](#)
 - Theoretical price for options calculated by mmtheorprice.*
- class [FT_C_STATISTICS_INFO](#)
 - Subclass - market statistics data.*
- class [FT_C_STATISTICS_INFO_EXT](#)
 - Subclass - market statistics data.*
- class [FT_C_STATISTICS](#)
 - Trading Statistics.*
- class [FT_C_MEMB_STATISTICS_INFO](#)
 - Subclass - Statistics info.*
- class [FT_C_MEMB_STATISTICS_INFO_EXT](#)
 - Subclass - Statistics information.*
- class [FT_C_MEMBER_STATISTIC](#)
 - Private member's statistics.*
- class [FT_C_CONTRACT_REPORT](#)
 - Provides details about the member's transactions.*
- class [FT_C_AUCTION_HISTORY](#)
 - Prices and quantities of a security that have been exchanged during the auction phase. Information available for the markets that provide this feature (for Equities).*
- class [FT_C_NEWS_HEADER](#)
 - Provides the header of the news message.*
- class [FT_C_QUERY_INFO_BD](#)
 - Defines the parameters of the query that enable the operator to request part of the book or the entire Book.*
- class [FT_C_TIMESTAMP](#)
 - Subclass - Contains a timestamp.*
- class [FT_C_DICTIONARY_QUERY_PAR](#)
 - Allows programmers to send a sib_query_req to the server (to subscribe Public data)*
- class [FT_C_PRIVATE_DEPTH_ROW](#)
 - Subclass - Row of the private market depth.*
- class [FT_C_ROW_DEPTH](#)
 - Market depth per security.*
- class [FT_C_ROW_BOOK](#)
 - Market order book per security.*
- class [FT_C_OPEN_FILL](#)
 - Fills that are not yet expired.*
- class [FT_C_PRIVATE_DEPTH](#)
 - Private Depth of the member.*
- class [FT_C_PRIVATE_BOOK_ROW](#)
 - Subclass - Row of the private book.*

- class [FT_C_PRIVATE_BOOK_ROW_EXT](#)
Subclass - Row of the private book.
- class [FT_C_PRIVATE_BOOK_ROW_CLEARING](#)
Subclass - Additional information of the private book.
- class [FT_C_PRIVATE_BOOK_AXE_INFO](#)
Subclass - Additional information of the private book for passive Axe.
- class [FT_C_PRIVATE_BOOK_UPDATE_INFO](#)
Subclass - Additional information of the private book for passive Axe.
- class [FT_C_PRIVATE_BOOK](#)
Private book of the member.
- class [FT_C_INVENTORY_BOOK_UPDATE_INFO](#)
Subclass - Additional information of the inventory book.
- class [FT_C_INVENTORY_BOOK_SIDE](#)
Subclass - Row of the inventory book.
- class [FT_C_INVENTORY_BOOK](#)
Inventory book of the member.
- class [FT_C_PREVIEW](#)
Enables the operator to check the dates of the chosen broken date.
- class [FT_C_COUNTERPART_SETUP](#)
Defines the type of trading relation between two members on an exchange.
- class [FT_C_PRODUCT_LIMIT](#)
Defines the weight for the limit calculation of a security.
- class [FT_C_GLOBAL_LIMIT](#)
Trading limits between two members on an exchange.
- class [FT_C_MEMBER_MIN_QTY](#)
Minimum quantity that a member can trade on a security.
- class [FT_C_CAPS_PARAM](#)
Limits for the caps.
- class [FT_C_CAPS_PERIOD](#)
Information about the fills of an indirect member that are not expired.
- class [FT_C_SETUP_REMIND](#)
List of counterparties that the member has set as Unwelcome in the previous trading day.
- class [FT_C_SECTION_CALENDAR](#)
Defines the calendar used for each section.
- class [FT_C_MEMBER_QUOTEACC](#)
Parameters that define the type of trading when a proposal matched.
- class [FT_C_INDIRECT_FILL](#)
Fills of the indirect member.
- class [FT_C_MARKET_EXT](#)
Market additional information.
- class [FT_C_STATS_INFO](#)
Subclass - Trading information for the statistics.
- class [FT_C_STATS](#)
Trading statistics of a security per time and per date.
- class [FT_C_SETTL_NOTIFY](#)
Settlement information about the fill.
- class [FT_C_CALENDAR_WEEK](#)
Defines the non working day of the week of each calendar.
- class [FT_C_CURRENCY](#)
Currencies.

- class [FT_C_CUTOFF](#)
Cutoff time per market regarding the settlement.
- class [FT_C_OPERATOR_INFO](#)
Subclass - Operator information.
- class [FT_C_AUDIT_INFORMATION](#)
General-purpose timestamp, allowing to trace who created a given instance of a data class and when it was last created/edited.
- class [FT_C_MARKET_OPERATOR](#)
Information about the operator.
- class [FT_C_RFQ_MSG](#)
Message associated with a request for quote.
- class [FT_C_MARKET_VIEW_COMPOSITION](#)
Defines which security is associated with which view.
- class [FT_C_MASS_ACTION](#)
Defines parameters to delete orders, quotes and RFQs.
- class [FT_C_SETTL_CIRCUIT](#)
List of all the settlement circuits available.
- class [FT_C_RFCQ_SECTION_ENABLE](#)
A Sell-side Member needs to explicitly express his willingness to actually receive RFCQs on a specific Section by enabling himself via the [FT_C_RFCQ_SECTION_ENABLE](#) class.
- class [FT_C_RFCQ_TRADING_RELATION](#)
Enables both buy-side and sell-side market members to manage the status of their trading relationship (that was originally inserted by the Market).
- class [FT_C_RFCQ_TRADING_RELATION_EXCEPTION](#)
Allows the sell-side counterparty to override an Active trading relationship (done with [FT_C_RFCQ_TRADING_RELATION](#)) on specific sections.
- class [FT_C_SELL_SIDE_MEMBER](#)
Provides the list of the Sell Side Members enabled to RFCQ trading features to each Buy Side Member. This class is available to the Buy Side Members only. This class is only available to the CMF Market, i.e. Service Provider MTS_CMF (ServiceProviderId = 3).
- class [FT_C_MEMBER_ACCOUNT](#)
This class enables Buy side members to define the accounts used to allocate trades made via RFCQ. (FTX) This class is received by all the members in the system (also the sell side, except for Private accounts).
- class [FT_C_MEMBER_ACCOUNT_INFO](#)
Each Buy-side member can create and define the (sub)Accounts/Funds to be used when settling or splitting trades (see also [FT_C_FILL_SPLIT](#) class).
- class [FT_C_MEMBER_ACCOUNT_EXCEPTION](#)
Enables Sell-side members to reject one or more specific accounts preventing the Buy-side from using them either as a predefined account or during the split definition.
- class [FT_C_INVENTORY_GROUP](#)
See [FT_C_INVENTORY_GROUP_MEMBER](#) for more details.
- class [FT_C_INVENTORY_GROUP_MEMBER](#)
Each Sell-side member can create and configure their own groups via the [FT_C_INVENTORY_GROUP](#) and [FT_C_INVENTORY_GROUP_MEMBER](#) classes.
- class [FT_C_RFCQ_TRADING_LEG](#)
Subclass that contains Price / Yield of the leg.
- class [FT_C_RFCQ_BOOK_LEG](#)
Subclass that contains details about the RFQ's leg.
- class [FT_C_RFCQ_TRADING_LEVEL](#)
Subclass.
- class [FT_C_RFCQ_BOOK](#)

The Buy-side member receives, for each RFCQ issued by it, a sampled, non-aggregated, name disclosed and unsorted that is displayed in this [FT_C_RFCQ_BOOK](#) class.

- class [FT_C_SPLIT_ACCOUNT_INFO](#)

Subclass - Information about the Account.

- class [FT_C_SPLIT_ACCOUNT_INFO_EXT](#)

Subclass - Information about the Account.

- class [FT_C_FILL_SPLIT](#)

'Split' refers to the allocation and to the split phase of a Trade into one or several contracts (subcontracts). The aim is to allocate the block quantity of the Trade to one or more accounts/funds.

- class [FT_C_RFQ_MLEG_INFO](#)

Subclass - Contains information about a leg of the request for quote multileg.

- class [FT_C_RFQ_MLEG_INFO_EXT](#)

Subclass - Allocation information.

- class [FT_C_RFQ_MLEG_EXEC_INFO](#)

Subclass - Contains information about executed quantities of the request for quote multileg.

- class [FT_C_RFQ_MLEG_TRD_BOOK_INFO](#)

Subclass - Contains the trading book information of the leg.

- class [FT_C_RFQ_MLEG_TRD_BOOK_YIELD_INFO](#)

Subclass - Contains the trading book yield information of the leg.

- class [FT_C_RFQ_MLEG_TRD_BOOK_INFO_EXT](#)

Subclass - Contains the trading book information of the leg.

- class [FT_C_EXTRINFO_EXTENDED_LEG](#)

Subclass - Contains information about a leg of the extra info.

- class [FT_C_SEC_LONG_DESCRIPTION](#)

Subclass - Contains information about executed quantities of the request for quote multileg.

- class [FT_C_RFQ_MLEG_CALENDAR_INFO](#)

Subclass - Contains the calendar information of the leg.

- class [FT_C_RFQ_CALLABLE_INFO](#)

Subclass - Contains information on callable securities.

- class [FT_C_RFQ_BENCHMARK_MLEG_INFO](#)

Subclass - Benchmark information.

- class [FT_C_RFQ_DEALER_RUN_INFO](#)

Subclass - Dealer Runs information.

- class [FT_C_RFQ_REPO_RATE_INFO](#)

Subclass - Repo Rate Information.

- class [FT_C_RFQ_MLEG_EXTRA_INFO](#)

Additional routing and price information to answer the RFQ.

- class [FT_C_RFQ_ORD_STAGING_INFO](#)

Subclass - Contains information about executed quantities of the request for quote multileg.

- class [FT_C_RFQ_SETTLEMENT_INFO](#)

Subclass - Contains the settlement information of the leg.

- class [FT_C_RFQ_EXTENDED_LEG](#)

Subclass - Contains information about a leg of the request for quote multileg.

- class [FT_C_REQUEST_FOR_QUOTE_MLEG](#)

Outright (one instrument), switch (two instruments) and butterfly (three instruments) requests for quote are sent and received through this class.

- class [FT_C_RFQ_QUOTE_MLEG_INFO](#)

Subclass - Contains information about a leg of the request for quote multileg.

- class [FT_C_RFQ_QUOTE_EXTENDED_LEG](#)

Subclass - Contains information about a leg of the RFQ Quote.

- class [FT_C_RFQ_DEALER_QUOTE](#)
Subclass - Contains information about prices sent by the dealer, before correction (used in FTX only)
- class [FT_C_RFQ_QUOTE](#)
Class used to reply to request for quotes.
- class [FT_C_RFQ_SLIM_MLEG_INFO](#)
Subclass - Contains information about a leg of the request for quote multileg.
- class [FT_C_RFQ_SLIM_QUOTE_EXTENDED_LEG](#)
Subclass - Contains information about a leg of the RFQ Quote.
- class [FT_C_RFQ_SLIM_QUOTE](#)
Class used to reply to request for quotes.
- class [FT_C_RFQ_ORDER_EXTENDED_LEG](#)
Subclass - Contains information about a leg of the RFQ Order.
- class [FT_C_RFQ_ORDER](#)
Class used to reply to request for quotes.
- class [FT_C_RFQ_EVENT_LEG](#)
Subclass - Contains the pre-trade transparency information about the leg of the RFQ the event refers to.
- class [FT_C_RFQ_EVENT_EXTENDED_LEG](#)
Subclass - Contains information about a leg of the RFQ Event.
- class [FT_C_RFQ_EVENT](#)
Class used to disseminate events on request for quotes.
- class [FT_C_RFCQ_LEG_SUMMARY](#)
Subclass - Information about the RFCQ leg.
- class [FT_C_RFCQ_LEG_SUMMARY_ALLOC](#)
Subclass - Information about the RFCQ leg allocation.
- class [FT_C_RFCQ_PROVIDER_INFO](#)
Subclass - Information about the provider.
- class [FT_C_RFCQ_COVER_INFO](#)
Subclass - Cover Information.
- class [FT_C_RFQ_SUMMARY_EXTENDED_LEG](#)
Subclass - Contains information about a leg of the Sell Side Summary.
- class [FT_C_RFCQ_SELL_SIDE_SUMMARY](#)
Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.
- class [FT_C_RFCQ_BUY_SIDE_SUMMARY](#)
Information about RFCQs, closed during the current trading day. This class is only available for the Buy Side Members.
- class [FT_C_OP_CONNECTION_STATE](#)
Status of the connection of the operator.
- class [FT_C_MEMBER_STATE](#)
Defines the state of the Member per section and per Market.
- class [FT_C_MARKET_MODEL](#)
Defines the MarketModel. MarketModels are used to define the timetables.
- class [FT_C_MARKET_MODEL_TIMETABLE](#)
Defines the timetables of each MarketModel.
- class [FT_C_OPERATOR_PROFILE](#)
General Capabilities of the operator.
- class [FT_C_SECURITY_GROUP](#)
Defines the security group. The security group can be associated with other entities of the market such as Member. For example, a security group defines all the securities that a viewer can see.
- class [FT_C_SEC_GROUP_COMP](#)
Enables the creation of a security group.
- class [FT_C_MEMBER_PRESETTL_INFO](#)

- Information about the Master file of the Pre Settlement for each member for a specific Section and Settlement system ID.*
- class [FT_C_MEMBER_SECTION_PROFILE](#)
Associates a member with a Profile for a specific Section.
 - class [FT_C_SETTL_SYSTEM_INFO](#)
Indicates if the Settlement system is connected to FastTrade, i.e. CAPS are enabled on this settlement system.
 - class [FT_C_BALANCE](#)
Provides the balance of the contracts (money markets)
 - class [FT_C_TOTAL_STATISTICS](#)
Statistics about the total quantity of the contracts per section (Total Amounts)
 - class [FT_C_RFQ_EXCLUSION](#)
Only on MMF - This class allows traders to reject RFQs and impose a temporary (intraday) block on counterparties when required.
 - class [FT_C_RFCQ_BUY_SIDE_TRADING_LIST](#)
Only for buy-side members: It provides global information about a Trading List. Used as container/head for RFQ_MLEGs constituting a row in a List Trading ticket.
 - class [FT_C_RFCQ_SELL_SIDE_TRADING_LIST](#)
Only for the sell-side: This class defines trading lists, each of which contains one group of RFCQs.
 - class [FT_C_CONTRACT_VALUE](#)
Subclass - values of the contract.
 - class [FT_C_SETTLEMENT_PREVIEW](#)
Settlement values calculated previously by the system.
 - class [FT_C_GC_RULES](#)
Rules of the General Collateral.
 - class [FT_C_MKT_LINKED_MEMBERS](#)
This class defines the links between members, that is to say if they belong to the same group.
 - class [FT_C_CLEARING_MEMBER](#)
Information about the clearing members for each member for a specific Section and Settlement system ID.
 - class [FT_C_MIFID_PRICE_EXEC](#)
Last executed contract for each security according to MIFID II.
 - class [FT_C_CONTRACT_INFO](#)
Contract-specific MiFID II information.
 - class [FT_C_ONBEHALFOF](#)
List of the members for which the super user can send RFQs on behalf of such members.
 - class [FT_C_TRADING_BOOK](#)
Defines the set of Trading Books, set up by the Sell Side. Only the Super User can insert new trading books. The Super User can then assign operators to each trading book. Assigned Operators can modify preferences. When a new trading book is required, the server must check that there is no other trading book with the same Currency and MaturityBasketID.
 - class [FT_C_TRADING_BOOK_STATIC_COMP](#)
Defines the set of securities inside a static trading book, set up by the Sell Side. Only the Super User can define static trading books composition.
 - class [FT_C_TRADING_BOOK_SECTION](#)
Defines which sections belong to a given trading book. Only the Super User can associate sections (a.k.a. security types) with a trading book. A SectionID can only be in a single trading book (this check is enforced server-side)
 - class [FT_C_TRADING_BOOK_AUTO_NEG](#)
Defines the auto negotiation rules linked to a trading book. Only the Super User and the Assigned Operators can modify them.
 - class [FT_C_CUSTOMER_PER_OPER](#)
Defines the routing policy to sales operators, by associating a customer with an operator.
 - class [FT_C_CUST_OP_EXCL_LIST](#)
Defines a black list of buy side operators that a sales does not want to receive requests from.
 - class [FT_C_TAG_CPTY_INFO](#)

- Subclass - Information about accounts for trade Enrichment.*
- class [FT_C_TAG_NAME](#)
 - Subclass - Tag name information.*
- class [FT_C_TAG_VALUE](#)
 - Subclass - Tag values information.*
- class [FT_C_MEMBER_TAG_ACCOUNT](#)
 - This class enables sell side members and buy side members to define a list of tags account to enrich the post trade feed.*
- class [FT_C_MEMBER_TAG_ACCOUNT_VALUES](#)
 - This class enables (sell side and buy side) members to assign values to tags defined in [FT_C_MEMBER_TAG_ACCOUNT](#).*
- class [FT_C_OTC_LEG](#)
 - Subclass -.*
- class [FT_C_OTC_FILL_MLEG](#)
 - Fill generated by an OTC order.*
- class [FT_C_PAYMENT_FREQUENCES](#)
 - Defines the possible payment frequencies associated to a FloatRate and its Duration (es: CDOR 3M) (FTX) (IRS)*
- class [FT_C_RFCQ_SECURITY_EXCLUSION](#)
 - Allows a sell-side Member to explicitly prevent customers from seeing the (MoneyMarket) inventory offerings on a certain security (program)*
- class [FT_C_RFQ_TIMEOUT](#)
 - Subclass - Time interval information.*
- class [FT_C_RFQ_TYPE_MAPPING](#)
 - Assigns a name to a combination of RfcqType, RfqType and RfcqPriceType. Example: the combination [FT_C_RFCQ_MLEG_TYPE_Outright](#), [FT_C_RFQ_TYPE_AuctionPriceQty](#), [FT_C_RFCQ_PRICE_TYPE_Price](#) is called MYBID.*
- class [FT_C_RFQ_PROFILE_PER_RFQTYPE](#)
 - (FTX) Defines global (Exchange, Market) and SecurityType-specific (SectionID) settings, with the possibility to set exceptions on RFQType and TermID. Please assign an RFQProfileID at the <Exchange,Market,SectionID,RFQType> level.*
- class [FT_C_RFQ_PROFILE](#)
 - Defines a profile of settings that can be assigned to a given RFQ type. RFQProfileID is used in the class [FT_C_RFQ_PROFILE_PER_RFQTYPE_ID](#) defined above.*
- class [FT_C_OPERATOR_IP_RANGES](#)
 - Defines the range of IP addresses that users can connect from.*
- class [FT_C_OPERATOR_ACCOUNT_EXCL](#)
 - Enables buy-side members (admins) to prevent operators from allocating a trade/RFQ using the private accounts specified in the exclusion list.*
- class [FT_C_QUOTE_QUERY_PARAM](#)
 - Used in the query to specify queries' parameters.*
- class [FT_C_COMP_QUOTE_LEG](#)
 - Subclass - Contains Leg's composite information for one leg of an RFQ.*
- class [FT_C_COMP_QUOTE_LEG_EXT](#)
 - Subclass - Contains Leg's composite information for one leg of an RFQ.*
- class [FT_C_COMPOSITE_QUOTE_QUERY_ROW](#)
 - Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for composite information.*
- class [FT_C_COMP_DEALER_LEG](#)
 - Subclass - Contains Leg's competitive for one leg of an RFQ.*
- class [FT_C_COMP_DEALER_LEG_EXT](#)
- class [FT_C_COMPETITIVE_DEALER_QUERY_ROW](#)
 - Entity replied as Query Row for a [FT_C_QUOTE_QUERY_PARAM](#) that asked for competitive information. If the RFQ was competitive one query row will be distributed each competitor.*
- class [FT_C_EXTRAINFO_STREAM_LEG](#)
 - Subclass - Contains information about a leg of the [FT_C_RFQ_MLEG_STREAM_INFO](#).*
- class [FT_C_RFQ_MLEG_STREAM_INFO](#)

- Additional routing and price information to answer the RFQ.*

 - class [FT_C_SPREAD_SPOT_TIME](#)

Spot time information.
- class [FT_C_SPREAD_SPOT_DATA](#)

This class contains the prices and yields (hereafter spot data) used for pricing securities quoted by spread.
- class [FT_C_EXEC](#)

Last executed contract, for each security, made off-book for CLOB markets.
- class [FT_C_EXEC_STAT](#)

Execution statistics for each security.
- class [FT_C_RFCQ_TRADING_LIST_SUMMARY](#)

Information about RFCQs, closed during the current trading day. This class is only available for the Sell Side Members.
- class [FT_C_RFQ_MASS_RFQ_ORDER_QUOTE](#)

Subclass that contains information about the quote.
- class [FT_C_RFQ_BULK_RFQ_ORDER](#)

Class used to reply to multiple quotations sent by dealers.
- class [MM_FILTER_AUDIT](#)

List of all the violation of filters.
- class [MM_DESK](#)

List of all the Desks.
- class [MM_OPERATOR_PER_DESK](#)

Association between desks and operators.
- class [MM_CONVERSIONS](#)

Table for currencies conversions.
- class [MM_OPERATOR](#)

List of all the FastTrade operators.
- class [MM_OPERATOR_PERMISSION](#)

Tradable permission of the operators on markets.
- class [MM_MEMBER_BOOK](#)

Book of orders from the operators platform.
- class [MM_PROFILE_CAPABILITY](#)

Defines the capabilities of a Profile for a Security on a specific Section.
- class [MM_PROFILE_MASTER](#)

List of all the profiles.
- class [MM_PROFILE_DEF_KEY](#)

First part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).
- class [MM_PROFILE_DEF_KEY_EXT](#)

Second part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).
- class [MM_PROFILE_DEF_KEY_EXT2](#)

Third part of the key of [MM_CLIENT_PROFILE_DEFINITION](#).
- class [MM_PRICE_DEFINITION](#)

Definition of the Price thresholds.
- class [MM_PRICE_DEFINITION_EXT](#)

Extension to the [MM_PRICE_DEFINITION](#) class.
- class [MM_PRICE_DEFINITION_EXT2](#)

Extension to the [MM_PRICE_DEFINITION](#) class.
- class [MM_PRICE_DEFINITION_EXT3](#)

Extension to the [MM_PRICE_DEFINITION](#) class.
- class [MM_QUANTITY_DEFINITION](#)

Definition of the Quantity thresholds.
- class [MM_FREQUENCY_DEFINITION](#)

- Definition of the transaction thresholds.
- class [MM_FREQUENCY_DEFINITION_EXT](#)
 - Extension to the *MM_FREQUENCY_DEFINITION* class.
- class [MM_FREQUENCY_DEFINITION_EXT2](#)
 - Extension to the *MM_FREQUENCY_DEFINITION* class.
- class [MM_COUNTERVALUE_DEFINITION](#)
 - Definition of the countervalue thresholds.
- class [MM_COUNTERVALUE_DEFINITION_EXT](#)
 - Extension to the *MM_COUNTERVALUE_DEFINITION* class.
- class [MM_COUNTERVALUE_DEFINITION_EXT2](#)
 - Extension to the *MM_COUNTERVALUE_DEFINITION* class.
- class [MM_CLIENT_PROFILE_MASTER](#)
 - Profiles of the FastTrade filters.
- class [MM_VOLATILITY_DEFINITION](#)
 - Definition of the volatility thresholds - Only for Derivatives (IDEM)
- class [MM_YIELD_DEFINITION](#)
 - Definition of the yield thresholds.
- class [MM_PRICE_WARNING](#)
 - Definition of the price warning.
- class [MM_PRICE_WARNING_EXT](#)
- class [MM_CLIENT_PROFILE_DEFINITION](#)
 - Trading limits of the ProfileID.
- class [MM_CLIENT_PROFILE_DEFINITION_OLD](#)
 - Trading limits of the ProfileID.
- class [MM_FILTER_PROFILE](#)
 - New profile relationship.
- class [MM_CHECK_ORDER](#)
 - Information about the order that external applications can enable/disable. The NewOrd_* are for a new order or an edit of an order. The OldOrd_* are for the values of an order before editing.
- class [MM_NEW_CHECK_ORDER](#)
 - With this class, external applications enable/disable orders to be sent/edited/deleted to market(s).
- class [MM_MRK_DEFAULT_CURRENCY](#)
 - Default currency per market.
- class [MM_PERCENTAGE_DEFINITION](#)
 - Warning percentages of the ProfileID.
- class [MM_CLIENT_PROF_DEF_EXP_HISTORY](#)
 - Trading limits of the ProfileID.
- class [MM_ORDER_VIEW_PERMISSION](#)
 - This class enables to configure the order visibility to a specific profile depending on the type of order.

Typedefs

- typedef int [INT](#)
 - signed integer binary number in 4 bytes
- typedef unsigned int [UINT](#)
 - unsigned integer binary number in 4 bytes
- typedef short [SHORT](#)
 - signed integer binary number in 2 bytes
- typedef unsigned short [USHORT](#)
 - unsigned integer binary number in 2 bytes

- typedef long **LONG**
signed integer binary number in 4 bytes
- typedef unsigned long **ULONG**
unsigned integer binary number in 4 bytes
- typedef float **FLOAT**
floating point binary number (IEEE float value) in 4 bytes
- typedef double **DOUBLE**
floating point binary number (IEEE double value) in 8 bytes
- typedef unsigned char **BOOLEAN**
boolean value (0=FALSE, else=TRUE) in 1 byte
- typedef char **CHAR**
character in 1 byte
- typedef unsigned char **UCHAR**
unsigned character in 1 byte
- typedef unsigned char **BYTE**
byte value in 1 byte
- typedef char **STRING**
ASCII string, where each character is in 1 byte.
- typedef unsigned long **DATE**
date (# of seconds from 1/1/1970) in 4 bytes
- typedef unsigned long **LDATE**
date in format YYYYMMDD in 4 bytes
- typedef unsigned long **LTIME**
time in format HHMMSScc in 4 bytes
- typedef unsigned long **MTIME**
time in format HHMMSSmmm in 4 bytes
- typedef unsigned long **DTIME**
time in format HHMMSSddd in 4 bytes
- typedef dd1_decimal **DECNUM**
decimal number packed in decnum128 in 16 bytes
- typedef long long **LONG_LONG**
long 64 bit in 8 bytes
- typedef unsigned long long **ULONG_LONG**
unsigned long 64 bit in 8 bytes

Enumerations

- enum **FT_C_SECURITY_TYPE** {
FT_C_SECURITY_TYPE_UNDEF,
FT_C_SECURITY_TYPE_EQUITY,
FT_C_SECURITY_TYPE_RIGHTS,
FT_C_SECURITY_TYPE_COVERED_WARRANT,
FT_C_SECURITY_TYPE_WARRANT,
FT_C_SECURITY_TYPE_INDEX,
FT_C_SECURITY_TYPE_CORPORATE_BOND,
FT_C_SECURITY_TYPE_GOVERNMENT_BOND,
FT_C_SECURITY_TYPE_FUTURES,
FT_C_SECURITY_TYPE_OPTIONS,

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FT_C_SECURITY_TYPE_CONVERTIBLE_BOND,
FT_C_SECURITY_TYPE_FUND,
FT_C_SECURITY_TYPE_RATE,
FT_C_SECURITY_TYPE_BASIS,
FT_C_SECURITY_TYPE_SPREAD,
FT_C_SECURITY_TYPE_REPO,
FT_C_SECURITY_TYPE_SWAP,
FT_C_SECURITY_TYPE_SWITCH,
FT_C_SECURITY_TYPE_CURRENCY,
FT_C_SECURITY_TYPE_DEPOSIT,
FT_C_SECURITY_TYPE_LENDING,
FT_C_SECURITY_TYPE_FORWARD,
FT_C_SECURITY_TYPE_TRIPARTY,
FT_C_SECURITY_TYPE_GENERAL_COLLATERAL,
FT_C_SECURITY_TYPE_BILLS,
FT_C_SECURITY_TYPE_CERTIFICATES,
FT_C_SECURITY_TYPE_STRATEGY,
FT_C_SECURITY_TYPE_STRIP,
FT_C_SECURITY_TYPE_FOREX,
FT_C_SECURITY_TYPE_COMMODITY,
FT_C_SECURITY_TYPE_CDS,
FT_C_SECURITY_TYPE_INFL_LINKED_BOND,
FT_C_SECURITY_TYPE_CFD,
FT_C_SECURITY_TYPE_PROGRAM }
• enum FT_C_STRATEGY_TYPE {
FT_C_STRATEGY_TYPE_UNDEF,
FT_C_STRATEGY_TYPE_USER_DEF,
FT_C_STRATEGY_TYPE_TIME_SPREAD,
FT_C_STRATEGY_TYPE_SPOT,
FT_C_STRATEGY_TYPE_STRADDLE,
FT_C_STRATEGY_TYPE_STRANGLE,
FT_C_STRATEGY_TYPE_SPREAD,
FT_C_STRATEGY_TYPE_RATIO_SPREAD,
FT_C_STRATEGY_TYPE_BUTTERFLY,
FT_C_STRATEGY_TYPE_JELLY_ROLL,
FT_C_STRATEGY_TYPE_GUTS,
FT_C_STRATEGY_TYPE_COMBO,
FT_C_STRATEGY_TYPE_LADDER,
FT_C_STRATEGY_TYPE_STRIP,
FT_C_STRATEGY_TYPE_PACK,
FT_C_STRATEGY_TYPE_CONDOR,
FT_C_STRATEGY_TYPE_BOX,
FT_C_STRATEGY_TYPE_BUNDLE,
FT_C_STRATEGY_TYPE_SPREAD_VS_UNDERLYING,

```

```
FT_C_STRATEGY_TYPE_COMBO_VS_UNDERLYING,
FT_C_STRATEGY_TYPE_LADDER_VS_UNDERLYING,
FT_C_STRATEGY_TYPE_STRADDLE_VS_UNDERLYING,
FT_C_STRATEGY_TYPE_STRANGLE_VS_UNDERLYING,
FT_C_STRATEGY_TYPE_REVERSAL_CONVERSION,
FT_C_STRATEGY_TYPE_SYNTHETIC_UNDERLYING,
FT_C_STRATEGY_TYPE_VOLATILITY_TRADE }
• enum FT\_C\_OPTION\_TYPE {
    FT_C_OPTION_TYPE_None,
    FT_C_OPTION_TYPE_Call,
    FT_C_OPTION_TYPE_Put,
    FT_C_OPTION_TYPE_Range }
• enum FT\_C\_OPTION\_STYLE {
    FT_C_OPTION_STYLE_None,
    FT_C_OPTION_STYLE_American,
    FT_C_OPTION_STYLE_European,
    FT_C_OPTION_STYLE_Bermudan,
    FT_C_OPTION_STYLE_Periodic,
    FT_C_OPTION_STYLE_Asian,
    FT_C_OPTION_STYLE_Other }
• enum FT\_C\_QUOTE\_AUTO {
    FT_C_QUOTE_AUTO_None,
    FT_C_QUOTE_AUTO_Automatic }
• enum FT\_C\_VERB {
    FT_C_VERB_Buy,
    FT_C_VERB_Sell }
• enum FT\_C\_RFQ\_VERB {
    FT_C_RFQ_VERB_Buy,
    FT_C_RFQ_VERB_Sell,
    FT_C_RFQ_VERB_BuySell }
• enum FT\_C\_TRADING\_PHASE {
    FT_C_TRADING_PHASE_UNDEF,
    FT\_C\_TRADING\_PHASE\_CLOSURE,
    FT\_C\_TRADING\_PHASE\_PRE\_ISSUE,
    FT\_C\_TRADING\_PHASE\_ISSUE,
    FT\_C\_TRADING\_PHASE\_PRE\_AUCTION,
    FT\_C\_TRADING\_PHASE\_AUCTION,
    FT\_C\_TRADING\_PHASE\_POST\_AUCTION,
    FT\_C\_TRADING\_PHASE\_PRE\_TRADING,
    FT\_C\_TRADING\_PHASE\_TRADING,
    FT\_C\_TRADING\_PHASE\_POST\_TRADING,
    FT\_C\_TRADING\_PHASE\_TRADING\_AT\_LAST,
    FT\_C\_TRADING\_PHASE\_TRADING\_AFTER\_HOUR,
    FT\_C\_TRADING\_PHASE\_FAST\_MARKET,
    FT\_C\_TRADING\_PHASE\_MANAGEMENT,
```

```
FT_C_TRADING_PHASE_NO_OPERATION,  
FT_C_TRADING_PHASE_GC_DEFINITION,  
FT_C_TRADING_PHASE_OVERNIGHT_CLOSURE }  
• enum FT_C_TRADE_STATUS {  
    FT_C_TRADE_STATUS_TradeOn,  
    FT_C_TRADE_STATUS_TradeOff,  
    FT_C_TRADE_STATUS_TradeOnFastMarket }  
• enum FT_C_TRADING_STATUS {  
    FT_C_TRADING_STATUS_Active,  
    FT_C_TRADING_STATUS_Suspended,  
    FT_C_TRADING_STATUS_Frozen,  
    FT_C_TRADING_STATUS_Reserved,  
    FT_C_TRADING_STATUS_RFE,  
    FT_C_TRADING_STATUS_PIP }  
• enum FT_C_FLAG {  
    FT_C_FLAG_No,  
    FT_C_FLAG_Yes }  
• enum FT_C_FLAG_UND {  
    FT_C_FLAG_UND_Undef,  
    FT_C_FLAG_UND_Yes,  
    FT_C_FLAG_UND_No }  
• enum FT_C_ORDER_ENTRY {  
    FT_C_ORDER_ENTRY_Undef,  
    FT_C_ORDER_ENTRY_Enabled,  
    FT_C_ORDER_ENTRY_Disabled,  
    FT_C_ORDER_ENTRY_OnlyCan,  
    FT_C_ORDER_ENTRY_OnlyBil,  
    FT_C_ORDER_ENTRY_OnlyBilAndCCPGCDef,  
    FT_C_ORDER_ENTRY_LPBidOnly }  
• enum FT_C_LINK_FLAG {  
    FT_C_LINK_FLAG_No,  
    FT_C_LINK_FLAG_Yes,  
    FT_C_LINK_FLAG_Dirty }  
• enum FT_C_QUOTE_DISABLED {  
    FT_C_QUOTE_DISABLED_No,  
    FT_C_QUOTE_DISABLED_Yes,  
    FT_C_QUOTE_DISABLED_OnlyAsk,  
    FT_C_QUOTE_DISABLED_OnlyBid,  
    FT_C_QUOTE_DISABLED_SingleSide,  
    FT_C_QUOTE_DISABLED_DoubleorSingleSide }  
• enum FT_C_CONFIG_FLAG {  
    FT_C_CONFIG_FLAG_No,  
    FT_C_CONFIG_FLAG_Yes,  
    FT_C_CONFIG_FLAG_Both }
```

- enum [FT_C_QUOTING_TYPE](#) {
FT_C_QUOTING_TYPE_Price,
FT_C_QUOTING_TYPE_Yield,
FT_C_QUOTING_TYPE_PriceOrYield,
FT_C_QUOTING_TYPE_Price32nd }
- enum [FT_C_SIGN](#) {
FT_C_SIGN_None,
FT_C_SIGN_Equal,
FT_C_SIGN_Positive,
FT_C_SIGN_Negative }
- enum [FT_C_FREQUENCY](#) {
FT_C_FREQUENCY_Daily,
FT_C_FREQUENCY_Weekly,
FT_C_FREQUENCY_Monthly }
- enum [FT_C_EXEC_TYPE](#) {
FT_C_EXEC_TYPE_Undef,
FT_C_EXEC_TYPE_Cross,
FT_C_EXEC_TYPE_RFQ,
FT_C_EXEC_TYPE_Order,
FT_C_EXEC_TYPE_OTC }
- enum [FT_C_ORDER_STATUS](#) {
FT_C_ORDER_STATUS_Active,
FT_C_ORDER_STATUS_PartFilled,
FT_C_ORDER_STATUS_CompFilled,
FT_C_ORDER_STATUS_Cancelled,
FT_C_ORDER_STATUS_Suspended,
FT_C_ORDER_STATUS_CancelledByGov,
FT_C_ORDER_STATUS_Stopped,
FT_C_ORDER_STATUS_Submitted,
FT_C_ORDER_STATUS_Rejected,
FT_C_ORDER_STATUS_DeletedByEdit,
FT_C_ORDER_STATUS_InAcceptance,
FT_C_ORDER_STATUS_AcceptAndDecrease,
FT_C_ORDER_STATUS_AcceptAndSuspend,
FT_C_ORDER_STATUS_AcceptAndTradeOff,
FT_C_ORDER_STATUS_RejectAndUnwelcome,
FT_C_ORDER_STATUS_RejectAndSuspend,
FT_C_ORDER_STATUS_RejectAndTradeOff,
FT_C_ORDER_STATUS_WaitingForAccept,
FT_C_ORDER_STATUS_RejectPrice,
FT_C_ORDER_STATUS_RejectQty,
FT_C_ORDER_STATUS_RejectOffline,
FT_C_ORDER_STATUS_RejectRecalled,
FT_C_ORDER_STATUS_RejectSettlement,


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FT_C_ORDER_STATUS_RejectTimeout,
FT_C_ORDER_STATUS_Locked,
FT_C_ORDER_STATUS_LocalRj,
FT_C_ORDER_STATUS_Accepted,
FT_C_ORDER_STATUS_RejectedBySystem,
FT_C_ORDER_STATUS_AcceptPartially,
FT_C_ORDER_STATUS_RejectAndActive,
FT_C_ORDER_STATUS_Exception,
FT_C_ORDER_STATUS_NoChange,
FT_C_ORDER_STATUS_NoInterest,
FT_C_ORDER_STATUS_RejectCreditLine,
FT_C_ORDER_STATUS_RejectDeliveryRisk,
FT_C_ORDER_STATUS_RejectDueToSuspension,
FT_C_ORDER_STATUS_AcceptAndDecreaseAndUnwelcome,
FT_C_ORDER_STATUS_AcceptAndSuspendAndUnwelcome,
FT_C_ORDER_STATUS_AcceptAndActiveAndUnwelcome,
FT_C_ORDER_STATUS_RejectAndSuspendAndUnwelcome,
FT_C_ORDER_STATUS_RejectAndActiveAndUnwelcome }
• enum FT_C_INTERNAL_ORDER_STATUS {
  FT_C_INTERNAL_ORDER_STATUS_Undef,
  FT_C_INTERNAL_ORDER_STATUS_ToProcess,
  FT_C_INTERNAL_ORDER_STATUS_WaitDeskAccept,
  FT_C_INTERNAL_ORDER_STATUS_Dealing,
  FT_C_INTERNAL_ORDER_STATUS_WaitMrkTradable,
  FT_C_INTERNAL_ORDER_STATUS_WaitSecTradable,
  FT_C_INTERNAL_ORDER_STATUS_WaitExecTime,
  FT_C_INTERNAL_ORDER_STATUS_ToReport,
  FT_C_INTERNAL_ORDER_STATUS_ToSettle,
  FT_C_INTERNAL_ORDER_STATUS_Completed,
  FT_C_INTERNAL_ORDER_STATUS_Error,
  FT_C_INTERNAL_ORDER_STATUS_Exception,
  FT_C_INTERNAL_ORDER_STATUS_InvalidOrder,
  FT_C_INTERNAL_ORDER_STATUS_Sent,
  FT_C_INTERNAL_ORDER_STATUS_Refused,
  FT_C_INTERNAL_ORDER_STATUS_ToBeRecovered,
  FT_C_INTERNAL_ORDER_STATUS_WaitNextDate,
  FT_C_INTERNAL_ORDER_STATUS_FilterException,
  FT_C_INTERNAL_ORDER_STATUS_WaitingBestExec,
  FT_C_INTERNAL_ORDER_STATUS_RefusedException,
  FT_C_INTERNAL_ORDER_STATUS_CbgException,
  FT_C_INTERNAL_ORDER_STATUS_WaitNextDateBE,
  FT_C_INTERNAL_ORDER_STATUS_AnagInfException,
  FT_C_INTERNAL_ORDER_STATUS_UnkInstRetryAllowed,
  FT_C_INTERNAL_ORDER_STATUS_MultiMarketException,

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FT_C_INTERNAL_ORDER_STATUS_RestartMultiMarketBE,
FT_C_INTERNAL_ORDER_STATUS_DeletedByPanic,
FT_C_INTERNAL_ORDER_STATUS_OCOUnsolicited,
FT_C_INTERNAL_ORDER_STATUS_WaitTriggering,
FT_C_INTERNAL_ORDER_STATUS_DelistingException,
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBEManual,
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBEParked,
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBERested,
FT_C_INTERNAL_ORDER_STATUS_MultiMarketProcessing,
FT_C_INTERNAL_ORDER_STATUS_MultiMarketStrategyToManual }
• enum FT_C_QUOTE_SUB_STATUS {
  FT_C_QUOTE_SUB_STATUS_None,
  FT_C_QUOTE_SUB_STATUS_LinkSusp,
  FT_C_QUOTE_SUB_STATUS_SuspByGov,
  FT_C_QUOTE_SUB_STATUS_SuspByApplSusp,
  FT_C_QUOTE_SUB_STATUS_SuspSuspVirtualMatch,
  FT_C_QUOTE_SUB_STATUS_SuspByCAPS,
  FT_C_QUOTE_SUB_STATUS_SuspByPreemptiveAction }
• enum FT_C_CROSS_OTC_STATUS {
  FT_C_CROSS_OTC_STATUS_ToSend,
  FT_C_CROSS_OTC_STATUS_Waiting,
  FT_C_CROSS_OTC_STATUS_Done,
  FT_C_CROSS_OTC_STATUS_Rejected,
  FT_C_CROSS_OTC_STATUS_Deleted,
  FT_C_CROSS_OTC_STATUS_Validated,
  FT_C_CROSS_OTC_STATUS_Accepted,
  FT_C_CROSS_OTC_STATUS_Pending,
  FT_C_CROSS_OTC_STATUS_InAcceptance,
  FT_C_CROSS_OTC_STATUS_WaitingForAcceptance,
  FT_C_CROSS_OTC_STATUS_WaitingForConfirmation,
  FT_C_CROSS_OTC_STATUS_Expired,
  FT_C_CROSS_OTC_STATUS_Refused,
  FT_C_CROSS_OTC_STATUS_ToSendPreAccepted }
• enum FT_C_FILL_STATUS {
  FT_C_FILL_STATUS_Active,
  FT_C_FILL_STATUS_CancelledByGov,
  FT_C_FILL_STATUS_ToBeAllocated,
  FT_C_FILL_STATUS_Rejected,
  FT_C_FILL_STATUS_Ghost,
  FT_C_FILL_STATUS_CancelledForSplit,
  FT_C_FILL_STATUS_CancelledForNotAllocation,
  FT_C_FILL_STATUS_Cancelled,
  FT_C_FILL_STATUS_Corrected,
  FT_C_FILL_STATUS_CorrectedByGov,
  FT_C_FILL_STATUS_WaitingForSpotPrice }

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- enum `FT_C_FILL_SETTL_STATUS` {
 `FT_C_FILL_SETTL_STATUS_None`,
 `FT_C_FILL_SETTL_STATUS_SettlAccepted`,
 `FT_C_FILL_SETTL_STATUS_SettlRejected` }
- enum `FT_C_MEMBER_STATUS` {
 `FT_C_MEMBER_STATUS_Active`,
 `FT_C_MEMBER_STATUS_Suspended`,
 `FT_C_MEMBER_STATUS_SuspGov`,
 `FT_C_MEMBER_STATUS_Disconnected` }
- enum `FT_C_ORDER_TYPE` {
 `FT_C_ORDER_TYPE_Limit`,
 `FT_C_ORDER_TYPE_Market`,
 `FT_C_ORDER_TYPE_Market_to_limit`,
 `FT_C_ORDER_TYPE_Stop_market`,
 `FT_C_ORDER_TYPE_OpeningPrice`,
 `FT_C_ORDER_TYPE_Stop_limit`,
 `FT_C_ORDER_TYPE_Subscription`,
 `FT_C_ORDER_TYPE_InAcceptance`,
 `FT_C_ORDER_TYPE_Cross`,
 `FT_C_ORDER_TYPE_Passive`,
 `FT_C_ORDER_TYPE_LimitAtBest`,
 `FT_C_ORDER_TYPE_PassiveAtBest`,
 `FT_C_ORDER_TYPE_Quote_Leg`,
 `FT_C_ORDER_TYPE_RfqOffer`,
 `FT_C_ORDER_TYPE_PeggedOrder`,
 `FT_C_ORDER_TYPE_UnpricedLimit` }
- enum `FT_C_STOP_TRIGGER_MECHANISM` {
 `FT_C_STOP_TRIGGER_MECHANISM_BestPrice`,
 `FT_C_STOP_TRIGGER_MECHANISM_LastPrice`,
 `FT_C_STOP_TRIGGER_MECHANISM_BID_GREAT`,
 `FT_C_STOP_TRIGGER_MECHANISM_BID_LESS`,
 `FT_C_STOP_TRIGGER_MECHANISM_ASK_GREAT`,
 `FT_C_STOP_TRIGGER_MECHANISM_ASK_LESS`,
 `FT_C_STOP_TRIGGER_MECHANISM_LAST_GREAT`,
 `FT_C_STOP_TRIGGER_MECHANISM_LAST_LESS`,
 `FT_C_STOP_TRIGGER_MECHANISM_BestPriceTP`,
 `FT_C_STOP_TRIGGER_MECHANISM_LastPriceTP` }
- enum `FT_C_TIMEINFORCE` {
 `FT_C_TIMEINFORCE_Default`,
 `FT_C_TIMEINFORCE_Day`,
 `FT_C_TIMEINFORCE_Good_till_Date`,
 `FT_C_TIMEINFORCE_Good_till_Cancel`,
 `FT_C_TIMEINFORCE_Immediate_or_Cancel`,
 `FT_C_TIMEINFORCE_Good_till_Maturity`,

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FT_C_TIMEINFORCE_Good_till_Hour,  
FT_C_TIMEINFORCE_Cancel_after_Filled,  
FT_C_TIMEINFORCE_Good_Auction_Closure,  
FT_C_TIMEINFORCE_Good_Auction_Open,  
FT_C_TIMEINFORCE_Good_Auction_Intraday,  
FT_C_TIMEINFORCE_Good_Next_Auction,  
FT_C_TIMEINFORCE_Good_Next_TAL,  
FT_C_TIMEINFORCE_At_Closing_Price,  
FT_C_TIMEINFORCE_Good_PIP }  
• enum FT_C_QTY_PARAMETER {  
    FT_C_QTY_PARAMETER_Default,  
    FT_C_QTY_PARAMETER_All_or_None }  
• enum FT_C_QTY_TYPE {  
    FT_C_QTY_TYPE_Default,  
    FT_C_QTY_TYPE_Relative,  
    FT_C_QTY_TYPE_Absolute }  
• enum FT_C_POSITION {  
    FT_C_POSITION_Default,  
    FT_C_POSITION_Open,  
    FT_C_POSITION_Close }  
• enum FT_C_NEG_PHASE {  
    FT_C_NEG_PHASE_Default,  
    FT_C_NEG_PHASE_Auction,  
    FT_C_NEG_PHASE_Negotiation,  
    FT_C_NEG_PHASE_PreOpening,  
    FT_C_NEG_PHASE_PreClosure }  
• enum FT_C_ORIGIN {  
    FT_C_ORIGIN_None,  
    FT_C_ORIGIN_Client,  
    FT_C_ORIGIN_Proprietary,  
    FT_C_ORIGIN_Specialist,  
    FT_C_ORIGIN_SpecialistClient,  
    FT_C_ORIGIN_Broker,  
    FT_C_ORIGIN_MatchedPrincipal,  
    FT_C_ORIGIN_UnmatchedPrincipal }  
• enum FT_C_ORIGIN_SELECTION {  
    FT_C_ORIGIN_SELECTION_All,  
    FT_C_ORIGIN_SELECTION_OnlyClient,  
    FT_C_ORIGIN_SELECTION_OnlyProprietary,  
    FT_C_ORIGIN_SELECTION_OnlySpecialist,  
    FT_C_ORIGIN_SELECTION_OnlySpecialistClient,  
    FT_C_ORIGIN_SELECTION_OnlyBroker,  
    FT_C_ORIGIN_SELECTION_AllClient,  
    FT_C_ORIGIN_SELECTION_AllProprietary,  
    FT_C_ORIGIN_SELECTION_OnlyMatchedPrincipal,  
    FT_C_ORIGIN_SELECTION_OnlyUnmatchedPrincipal }
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- enum [FT_C_CONFIG_ORIGIN](#) {
 FT_C_CONFIG_ORIGIN_None,
 [FT_C_CONFIG_ORIGIN_Client](#),
 [FT_C_CONFIG_ORIGIN_Proprietary](#),
 [FT_C_CONFIG_ORIGIN_Both](#) }
- enum [FT_C_RFQ_STATUS](#) {
 FT_C_RFQ_STATUS_Open,
 FT_C_RFQ_STATUS_Outstanding,
 FT_C_RFQ_STATUS_Close,
 FT_C_RFQ_STATUS_Cancelled,
 FT_C_RFQ_STATUS_CancelledByGov }
- enum [FT_C_RFQ_OFFER_STATUS](#) {
 FT_C_RFQ_OFFER_STATUS_Open,
 FT_C_RFQ_OFFER_STATUS_Accepted,
 FT_C_RFQ_OFFER_STATUS_Rejected,
 FT_C_RFQ_OFFER_STATUS_Cancelled,
 FT_C_RFQ_OFFER_STATUS_CancelledByGov }
- enum [FT_C_RFQ_DESTINATION_TYPE](#) {
 FT_C_RFQ_DESTINATION_TYPE_All,
 FT_C_RFQ_DESTINATION_TYPE_Primary,
 FT_C_RFQ_DESTINATION_TYPE_Selected,
 FT_C_RFQ_DESTINATION_TYPE_Profile,
 FT_C_RFQ_DESTINATION_TYPE_CCPONLY }
- enum [FT_C_MAIL_DESTINATION_TYPE](#) {
 FT_C_MAIL_DESTINATION_TYPE_All,
 FT_C_MAIL_DESTINATION_TYPE_Profile,
 FT_C_MAIL_DESTINATION_TYPE_Selected }
- enum [FT_C_MAIL_EXPIRY_TYPE](#) {
 FT_C_MAIL_EXPIRY_TYPE_NonPermanent,
 FT_C_MAIL_EXPIRY_TYPE_Permanent }
- enum [FT_C_OPT_COMBO_IND](#) {
 FT_C_OPT_COMBO_IND_Single,
 FT_C_OPT_COMBO_IND_Combo,
 FT_C_OPT_COMBO_IND_OCO,
 FT_C_OPT_COMBO_IND_OTO,
 FT_C_OPT_COMBO_IND_OTOCO }
- enum [FT_C_CLEARING_MODE](#) {
 FT_C_CLEARING_MODE_Default,
 FT_C_CLEARING_MODE_Manual,
 FT_C_CLEARING_MODE_Automatic,
 FT_C_CLEARING_MODE_Redo,
 FT_C_CLEARING_MODE_CancelledFromSettlement,
 FT_C_CLEARING_MODE_Bilateral,
 FT_C_CLEARING_MODE_RedoByMember,
 FT_C_CLEARING_MODE_RedoByCtp }

- enum [FT_C_SRC_TYPE](#) {
FT_C_SRC_TYPE_Order,
FT_C_SRC_TYPE_Quote,
FT_C_SRC_TYPE_CrossOrder,
FT_C_SRC_TYPE_RFQ,
FT_C_SRC_TYPE_RFCQ,
FT_C_SRC_TYPE_RFQSwitch,
FT_C_SRC_TYPE_RFCQSwitch,
FT_C_SRC_TYPE_OTC,
FT_C_SRC_TYPE_OrderStaging,
FT_C_SRC_TYPE_Rollover,
FT_C_SRC_TYPE_RFQButterfly }
- enum [FT_C_SETTL_FORMULA](#) {
FT_C_SETTL_FORMULA_ActAct,
FT_C_SETTL_FORMULA_ZeroCoupon,
FT_C_SETTL_FORMULA_ReconvIt,
FT_C_SETTL_FORMULA_ReconvEuro,
FT_C_SETTL_FORMULA_Act365,
FT_C_SETTL_FORMULA_Act360,
FT_C_SETTL_FORMULA_Act366,
FT_C_SETTL_FORMULA_ReconvAmerica }
- enum [FT_C_YIELD_FORMULA](#) {
FT_C_YIELD_FORMULA_None,
FT_C_YIELD_FORMULA_CTZ2000,
FT_C_YIELD_FORMULA_BOT365,
FT_C_YIELD_FORMULA_JGBYield,
FT_C_YIELD_FORMULA_ZCCompound,
FT_C_YIELD_FORMULA_FixedRate,
FT_C_YIELD_FORMULA_OneYearToMaturity }
- enum [FT_C_DAY_COUNT_FRACTION](#) {
FT_C_DAY_COUNT_FRACTION_None,
FT_C_DAY_COUNT_FRACTION_1_1,
FT_C_DAY_COUNT_FRACTION_30_360,
FT_C_DAY_COUNT_FRACTION_30E_360,
FT_C_DAY_COUNT_FRACTION_ACT_360,
FT_C_DAY_COUNT_FRACTION_ACT_365_FIXED,
FT_C_DAY_COUNT_FRACTION_ACT_ACT,
FT_C_DAY_COUNT_FRACTION_ACT_ACT_AFB,
FT_C_DAY_COUNT_FRACTION_ACT_ACT_ISDA,
FT_C_DAY_COUNT_FRACTION_ACT_ACT_ISMA,
FT_C_DAY_COUNT_FRACTION_ACT_361,
FT_C_DAY_COUNT_FRACTION_ACT_362 }

- enum [FT_C_PHASE_FLAG](#) {
 FT_C_PHASE_FLAG_Old,
 FT_C_PHASE_FLAG_ToCome,
 FT_C_PHASE_FLAG_ToDelete }
- enum [FT_C_REQUEST_CODE](#) {
 FT_C_REQUEST_CODE_Security4Section,
 FT_C_REQUEST_CODE_SecurityInfo,
 FT_C_REQUEST_CODE_Depth,
 FT_C_REQUEST_CODE_Book,
 FT_C_REQUEST_CODE_Best,
 FT_C_REQUEST_CODE_Order,
 FT_C_REQUEST_CODE_Fill,
 FT_C_REQUEST_CODE_Starting,
 FT_C_REQUEST_CODE_Start,
 FT_C_REQUEST_CODE_All,
 FT_C_REQUEST_CODE_Unsub,
 FT_C_REQUEST_CODE_UnsubDepth,
 FT_C_REQUEST_CODE_UnsubBook,
 FT_C_REQUEST_CODE_SubExt,
 FT_C_REQUEST_CODE_InventoryBook,
 FT_C_REQUEST_CODE_PrivateBook,
 FT_C_REQUEST_CODE_UnsubInventoryBook,
 FT_C_REQUEST_CODE_UnsubPrivateBook }
- enum [FT_C_STATISTICS_TYPE](#) {
 FT_C_STATISTICS_TYPE_Life,
 FT_C_STATISTICS_TYPE_Yesterday,
 FT_C_STATISTICS_TYPE_Today,
 FT_C_STATISTICS_TYPE_Hour,
 FT_C_STATISTICS_TYPE_Quarter,
 FT_C_STATISTICS_TYPE_Min,
 FT_C_STATISTICS_TYPE_4Weeks,
 FT_C_STATISTICS_TYPE_Trade,
 FT_C_STATISTICS_TYPE_Settlement,
 FT_C_STATISTICS_TYPE_LastMonth,
 FT_C_STATISTICS_TYPE_WEBYesterday }
- enum [FT_C_MEMB_STATISTICS_AGGR_TYPE](#) {
 FT_C_MEMB_STATISTICS_AGGR_TYPE_All,
 FT_C_MEMB_STATISTICS_AGGR_TYPE_Repo_Special,
 FT_C_MEMB_STATISTICS_AGGR_TYPE_Repo_Allocated }
- enum [FT_C_AUCTION_TYPE](#) {
 FT_C_AUCTION_TYPE_Opening,
 FT_C_AUCTION_TYPE_Closure,
 FT_C_AUCTION_TYPE_Intraday }

- enum [FT_C_AP_SUIT](#) {
 FT_C_AP_SUIT_Undef,
 FT_C_AP_SUIT_Valid,
 FT_C_AP_SUIT_Not_Valid }
- enum [FT_C_CROSS_ORDER_TYPE](#) {
 FT_C_CROSS_ORDER_TYPE_Undef,
 FT_C_CROSS_ORDER_TYPE_InternalCross,
 FT_C_CROSS_ORDER_TYPE_InterbankCross,
 FT_C_CROSS_ORDER_TYPE_ExternalCross,
 FT_C_CROSS_ORDER_TYPE_InterbankBTF }
- enum [FT_C_MEMBER_TYPE](#) {
 FT_C_MEMBER_TYPE_None,
 FT_C_MEMBER_TYPE_Governance,
 FT_C_MEMBER_TYPE_Primary,
 FT_C_MEMBER_TYPE_Dealer,
 FT_C_MEMBER_TYPE_Datafeed,
 FT_C_MEMBER_TYPE_Press,
 FT_C_MEMBER_TYPE_Clearing,
 FT_C_MEMBER_TYPE_Custodian,
 FT_C_MEMBER_TYPE_Reporter,
 FT_C_MEMBER_TYPE_Association,
 FT_C_MEMBER_TYPE_Observer,
 FT_C_MEMBER_TYPE_All,
 FT_C_MEMBER_TYPE_RegularBank,
 FT_C_MEMBER_TYPE_BankOfItaly,
 FT_C_MEMBER_TYPE_Broker,
 FT_C_MEMBER_TYPE_EnduserCluster,
 FT_C_MEMBER_TYPE_FuturesBridge,
 FT_C_MEMBER_TYPE_InvestmentCompany,
 FT_C_MEMBER_TYPE_Corporate }
- enum [FT_C_REPO_BASKET](#) {
 FT_C_REPO_BASKET_None,
 FT_C_REPO_BASKET_SPECIAL,
 FT_C_REPO_BASKET_GENERAL,
 FT_C_REPO_BASKET_BOTH }
- enum [FT_C_REPO_CLASS](#) {
 FT_C_REPO_CLASS_None,
 FT_C_REPO_CLASS_Classic,
 FT_C_REPO_CLASS_BuySellBack,
 FT_C_REPO_CLASS_Triparty }
- enum [FT_C_ENABLE_REPO_CLASS](#) {
 FT_C_ENABLE_REPO_CLASS_None,
 FT_C_ENABLE_REPO_CLASS_Classic,
 FT_C_ENABLE_REPO_CLASS_BuySellBack,
 FT_C_ENABLE_REPO_CLASS_All,
 FT_C_ENABLE_REPO_CLASS_Triparty }

- enum [FT_C_BD_TYPE](#) {
 FT_C_BD_TYPE_NoBD,
 FT_C_BD_TYPE_BDMaster,
 FT_C_BD_TYPE_BDInstance }
- enum [FT_C_DUR_UNIT](#) {
 FT_C_DUR_UNIT_None,
 FT_C_DUR_UNIT_Day,
 FT_C_DUR_UNIT_Month }
- enum [FT_C_W_SETUP_VALUE](#) {
 FT_C_W_SETUP_VALUE_Unwelcome,
 FT_C_W_SETUP_VALUE_Welcome,
 FT_C_W_SETUP_VALUE_WelcomePlus }
- enum [FT_C_SETUP_STATUS](#) {
 FT_C_SETUP_STATUS_Active,
 FT_C_SETUP_STATUS_Cancelled }
- enum [FT_C_PROPOSAL_ACTION](#) {
 FT_C_PROPOSAL_ACTION_None,
 FT_C_PROPOSAL_ACTION_SuspendProposal,
 FT_C_PROPOSAL_ACTION_DecreaseQuantity }
- enum [FT_C_CONTRACT_TYPE](#) {
 FT_C_CONTRACT_TYPE_None,
 FT_C_CONTRACT_TYPE_Loan,
 FT_C_CONTRACT_TYPE_Refound }
- enum [FT_C_OTC_TYPE](#) {
 FT_C_OTC_TYPE_None,
 FT_C_OTC_TYPE_Block,
 FT_C_OTC_TYPE_OffExchange,
 FT_C_OTC_TYPE_InternalClient,
 FT_C_OTC_TYPE_External,
 FT_C_OTC_TYPE_ReverseOff,
 FT_C_OTC_TYPE_ReverseBlock,
 FT_C_OTC_TYPE_Biso }
- enum [FT_C_WEEK_DAY](#) {
 FT_C_WEEK_DAY_Undefined,
 FT_C_WEEK_DAY_Monday,
 FT_C_WEEK_DAY_Tuesday,
 FT_C_WEEK_DAY_Wednesday,
 FT_C_WEEK_DAY_Thursday,
 FT_C_WEEK_DAY_Friday,
 FT_C_WEEK_DAY_Saturday,
 FT_C_WEEK_DAY_Sunday }
- enum [FT_C_CUTOFF_TYPE](#) {
 FT_C_CUTOFF_TYPE_TRADING,
 FT_C_CUTOFF_TYPE_GC_DEFINITION,
 FT_C_CUTOFF_TYPE_BOTH }

- enum [FT_C_ACCESS_RIGHT](#) {
 FT_C_ACCESS_RIGHT_None,
 FT_C_ACCESS_RIGHT_Read,
 FT_C_ACCESS_RIGHT_ReadWrite }
- enum [FT_C_FORCE_TYPE](#) {
 FT_C_FORCE_TYPE_NeverForcing,
 FT_C_FORCE_TYPE_ClassicRepoTrade,
 FT_C_FORCE_TYPE_BuySellBack }
- enum [FT_C_ISSUE_TYPE](#) {
 FT_C_ISSUE_TYPE_Fixed_Price,
 FT_C_ISSUE_TYPE_Max_Quantity,
 FT_C_ISSUE_TYPE_Manual }
- enum [FT_C_ISSUE_MODE](#) {
 FT_C_ISSUE_MODE_Standard,
 FT_C_ISSUE_MODE_Reverse }
- enum [FT_C_ISSUE_STATUS](#) {
 FT_C_ISSUE_STATUS_Open,
 FT_C_ISSUE_STATUS_Issuing,
 FT_C_ISSUE_STATUS_Closed,
 FT_C_ISSUE_STATUS_Executed,
 FT_C_ISSUE_STATUS_CancelledByGov }
- enum [FT_C_ISSUE_ACCESS](#) {
 FT_C_ISSUE_ACCESS_None,
 FT_C_ISSUE_ACCESS_Restricted,
 FT_C_ISSUE_ACCESS_Full }
- enum [FT_C_REQUEST_FOR_QUOTE_STATUS](#) {
 FT_C_REQUEST_FOR_QUOTE_STATUS_FirstRequest,
 FT_C_REQUEST_FOR_QUOTE_STATUS_FirstAcceptance,
 FT_C_REQUEST_FOR_QUOTE_STATUS_SecondRequest,
 FT_C_REQUEST_FOR_QUOTE_STATUS_Accepted,
 FT_C_REQUEST_FOR_QUOTE_STATUS_Cancelled,
 FT_C_REQUEST_FOR_QUOTE_STATUS_CancelledByGov,
 FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByUser,
 FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByTimeout,
 FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByPanic,
 FT_C_REQUEST_FOR_QUOTE_STATUS_FirstInquiry,
 FT_C_REQUEST_FOR_QUOTE_STATUS_FirstMultiInquiry,
 FT_C_REQUEST_FOR_QUOTE_STATUS_MltInqryAcptnc,
 FT_C_REQUEST_FOR_QUOTE_STATUS_InquiryTime,
 FT_C_REQUEST_FOR_QUOTE_STATUS_Suspended,
 FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecrease,
 FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspend,
 FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndTradeOff,
 FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndUnwelcome,
 FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspend,

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FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndTradeOff,
FT_C_REQUEST_FOR_QUOTE_STATUS_Streaming,
FT_C_REQUEST_FOR_QUOTE_STATUS_CF,
FT_C_REQUEST_FOR_QUOTE_STATUS_Locked,
FT_C_REQUEST_FOR_QUOTE_STATUS_PF,
FT_C_REQUEST_FOR_QUOTE_STATUS_ZF,
FT_C_REQUEST_FOR_QUOTE_STATUS_Expired,
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedBySystem,
FT_C_REQUEST_FOR_QUOTE_STATUS_DeletedForSusp,
FT_C_REQUEST_FOR_QUOTE_STATUS_Matched,
FT_C_REQUEST_FOR_QUOTE_STATUS_NoInterest,
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteSuspended,
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActive,
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActive,
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteCancelled,
FT_C_REQUEST_FOR_QUOTE_STATUS_PartiallyAccepted,
FT_C_REQUEST_FOR_QUOTE_STATUS_WaitingForStart,
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecreaseAndUnwelcome,
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspendAndUnwelcome,
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActiveAndUnwelcome,
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspendAndUnwelcome,
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActiveAndUnwelcome }
• enum FT_C_RFQ_TYPE {
    FT_C_RFQ_TYPE_None,
    FT_C_RFQ_TYPE_Qty,
    FT_C_RFQ_TYPE_Price,
    FT_C_RFQ_TYPE_Order,
    FT_C_RFQ_TYPE_AuctionQty,
    FT_C_RFQ_TYPE_AuctionPriceQty,
    FT_C_RFQ_TYPE_LimitOrder,
    FT_C_RFQ_TYPE_TradeAtTime,
    FT_C_RFQ_TYPE_IOI,
    FT_C_RFQ_TYPE_Axe,
    FT_C_RFQ_TYPE_LimitOrderAxe,
    FT_C_RFQ_TYPE_MMSellBack,
    FT_C_RFQ_TYPE_BySpread }
• enum FT_C_PRD_RESULT {
    FT_C_PRD_RESULT_NewBD,
    FT_C_PRD_RESULT_OverlapBD,
    FT_C_PRD_RESULT_OverlapStdPrd,
    FT_C_PRD_RESULT_SettlInfo }
• enum FT_C_REC_TYPE {
    FT_C_REC_TYPE_Normal,
    FT_C_REC_TYPE_FirstTranche,
    FT_C_REC_TYPE_SecondTranche }

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- enum [FT_C_CLIENT_TYPE](#) {
[FT_C_CLIENT_TYPE_None](#),
[FT_C_CLIENT_TYPE_Administrated](#),
[FT_C_CLIENT_TYPE_Managed](#),
[FT_C_CLIENT_TYPE_Institutional](#),
[FT_C_CLIENT_TYPE_Proprietary](#) }
- enum [FT_C_ACCOUNT_TYPE](#) {
[FT_C_ACCOUNT_TYPE_None](#),
[FT_C_ACCOUNT_TYPE_Master](#),
[FT_C_ACCOUNT_TYPE_Settlement](#) }
- enum [FT_C_CARE_RELEASE_STATUS](#) {
[FT_C_CARE_RELEASE_STATUS_New](#),
[FT_C_CARE_RELEASE_STATUS_Progress](#),
[FT_C_CARE_RELEASE_STATUS_Settlement](#),
[FT_C_CARE_RELEASE_STATUS_Manual](#) }
- enum [FT_C_PERIOD](#) {
[FT_C_PERIOD_None](#),
[FT_C_PERIOD_Term](#),
[FT_C_PERIOD_Day](#),
[FT_C_PERIOD_Week](#),
[FT_C_PERIOD_Month](#),
[FT_C_PERIOD_Year](#),
[FT_C_PERIOD_AtMaturity](#),
[FT_C_PERIOD_Overnight](#) }
- enum [FT_C_ERROR_SOURCE](#) {
[FT_C_ERROR_SOURCE_Und](#),
[FT_C_ERROR_SOURCE_MM](#),
[FT_C_ERROR_SOURCE_Mrk](#) }
- enum [FT_C_OWN_TYPE](#) {
[FT_C_OWN_TYPE_Und](#),
[FT_C_OWN_TYPE_Lock](#),
[FT_C_OWN_TYPE_Private](#),
[FT_C_OWN_TYPE_BLGLock](#),
[FT_C_OWN_TYPE_InternalBroker](#) }
- enum [FT_C_PRIORITY](#) {
[FT_C_PRIORITY_Low](#),
[FT_C_PRIORITY_BelNorm](#),
[FT_C_PRIORITY_Norm](#),
[FT_C_PRIORITY_AboNorm](#),
[FT_C_PRIORITY_High](#),
[FT_C_PRIORITY_Highest](#) }
- enum [FT_C_LINKED_QUOTE_STATUS](#) {
[FT_C_LINKED_QUOTE_STATUS_Active](#),
[FT_C_LINKED_QUOTE_STATUS_Deleted](#) }

- enum [FT_C_ACTION](#) {
 FT_C_ACTION_Add,
 FT_C_ACTION_Edit,
 FT_C_ACTION_Delete,
 FT_C_ACTION_Trade,
 FT_C_ACTION_TradeCorrect,
 FT_C_ACTION_TradeCancel,
 FT_C_ACTION_ClientFill,
 FT_C_ACTION_Unexecuted,
 FT_C_ACTION_PendingNew,
 FT_C_ACTION_PendingCancel,
 FT_C_ACTION_Closure,
 FT_C_ACTION_Opening,
 FT_C_ACTION_Split,
 FT_C_ACTION_WaitingDelete,
 FT_C_ACTION_StopActivation,
 FT_C_ACTION_AutoSettlement,
 FT_C_ACTION_Moving,
 FT_C_ACTION_Sweep,
 FT_C_ACTION_CMD_Get,
 FT_C_ACTION_CMD_Get_Forced,
 FT_C_ACTION_CMD_Get_Ownership,
 FT_C_ACTION_CMD_Get_Ownership_Forced,
 FT_C_ACTION_RFQ_PendingCancel,
 FT_C_ACTION_RFQ_Delete,
 FT_C_ACTION_SplitAck,
 FT_C_ACTION_TradeOn,
 FT_C_ACTION_TradeOff,
 FT_C_ACTION_OTOActivation,
 FT_C_ACTION_EOD,
 FT_C_ACTION_Merge,
 FT_C_ACTION_MassCancel }
- enum [FT_C_MASS_CLASS](#) {
 FT_C_MASS_CLASS_Order,
 FT_C_MASS_CLASS_Quote,
 FT_C_MASS_CLASS_All,
 FT_C_MASS_CLASS_RFQ }
- enum [FT_C_MASS_ACTION_LIST](#) {
 FT_C_MASS_ACTION_LIST_None,
 FT_C_MASS_ACTION_LIST_Ind2Norm,
 FT_C_MASS_ACTION_LIST_Norm2Ind,
 FT_C_MASS_ACTION_LIST_Cancel,
 FT_C_MASS_ACTION_LIST_CancelStop,
 FT_C_MASS_ACTION_LIST_CancelAll }

- enum [FT_C_TRADABLE_FLAG](#) {
 FT_C_TRADABLE_FLAG_None,
 FT_C_TRADABLE_FLAG_All,
 FT_C_TRADABLE_FLAG_Manual,
 FT_C_TRADABLE_FLAG_AutoAccept,
 FT_C_TRADABLE_FLAG_RFQ }
- enum [FT_C_TRANS_STATUS](#) {
 FT_C_TRANS_STATUS_Flying,
 FT_C_TRANS_STATUS_Committed,
 FT_C_TRANS_STATUS_Aborted }
- enum [FT_C_SPOTPRICE_MODE](#) {
 FT_C_SPOTPRICE_MODE_RequestToProvider,
 FT_C_SPOTPRICE_MODE_UseLastReceivedPrice,
 FT_C_SPOTPRICE_MODE_UseTransactionSpotPrice }
- enum [FT_C_FLOW_TYPE](#) {
 FT_C_FLOW_TYPE_Default,
 FT_C_FLOW_TYPE_TradingRoom,
 FT_C_FLOW_TYPE_AutoOrderFlow,
 FT_C_FLOW_TYPE_TOL,
 FT_C_FLOW_TYPE_HOME_BANKING,
 FT_C_FLOW_TYPE_PHONE_BANKING,
 FT_C_FLOW_TYPE_PRIVATE,
 FT_C_FLOW_TYPE_PUB_OFFER,
 FT_C_FLOW_TYPE_CIRCUIT }
- enum [FT_C_OP_TYPE](#) {
 FT_C_OP_TYPE_None,
 FT_C_OP_TYPE_AuthorizedOperator,
 FT_C_OP_TYPE_InstitutionalDealer,
 FT_C_OP_TYPE_Private,
 FT_C_OP_TYPE_Other,
 FT_C_OP_TYPE_Branch,
 FT_C_OP_TYPE_Retail_TOL }
- enum [FT_C_MARKET_STATE_TYPE](#) {
 FT_C_MARKET_STATE_TYPE_Public,
 FT_C_MARKET_STATE_TYPE_Private }
- enum [FT_C_CARE_ORDER_REQUEST_STATUS](#) {
 FT_C_CARE_ORDER_REQUEST_STATUS_Pending,
 FT_C_CARE_ORDER_REQUEST_STATUS_Accepted,
 FT_C_CARE_ORDER_REQUEST_STATUS_Rejected,
 FT_C_CARE_ORDER_REQUEST_STATUS_Deleted }
- enum [FT_C_CLIENT_FILL_AGGR_TYPE](#) {
 FT_C_CLIENT_FILL_AGGR_TYPE_Undef,
 FT_C_CLIENT_FILL_AGGR_TYPE_MarketAggregate,
 FT_C_CLIENT_FILL_AGGR_TYPE_PhaseAggregate,
 FT_C_CLIENT_FILL_AGGR_TYPE_ClientAggregate,
 FT_C_CLIENT_FILL_AGGR_TYPE_PreOpening }

- enum [FT_C_INTERNALIZER_MODE](#) {
 FT_C_INTERNALIZER_MODE_Default,
 FT_C_INTERNALIZER_MODE_Client,
 FT_C_INTERNALIZER_MODE_Proprietary,
 FT_C_INTERNALIZER_MODE_PrivateBook,
 FT_C_INTERNALIZER_MODE_No }
- enum [FT_C_BEST_EXEC_PRIORITY](#) {
 FT_C_BEST_EXEC_PRIORITY_Default,
 FT_C_BEST_EXEC_PRIORITY_TotalConsideration,
 FT_C_BEST_EXEC_PRIORITY_Speed,
 FT_C_BEST_EXEC_PRIORITY_Likelihood }
- enum [FT_C_BYPASS_FLAG](#) {
 FT_C_BYPASS_FLAG_None,
 FT_C_BYPASS_FLAG_RM,
 FT_C_BYPASS_FLAG_MM,
 FT_C_BYPASS_FLAG_RM_MM,
 FT_C_BYPASS_FLAG_MM_OS,
 FT_C_BYPASS_FLAG_MM_PRICE,
 FT_C_BYPASS_FLAG_MM_OS_PRICE }
- enum [FT_C_DEALING_STATUS](#) {
 FT_C_DEALING_STATUS_Undef,
 FT_C_DEALING_STATUS_Waiting,
 FT_C_DEALING_STATUS_Dealing }
- enum [FT_C_DER_ACCOUNT_TYPE](#) {
 FT_C_DER_ACCOUNT_TYPE_Undef,
 FT_C_DER_ACCOUNT_TYPE_GiveUp,
 FT_C_DER_ACCOUNT_TYPE_MainAccount,
 FT_C_DER_ACCOUNT_TYPE_SubAccount }
- enum [FT_C_FILL_EXCEPTION_STATUS](#) {
 FT_C_FILL_EXCEPTION_STATUS_None,
 FT_C_FILL_EXCEPTION_STATUS_FillTooOld,
 FT_C_FILL_EXCEPTION_STATUS_Overfill,
 FT_C_FILL_EXCEPTION_STATUS_UnknownOrder,
 FT_C_FILL_EXCEPTION_STATUS_ClosedOrder,
 FT_C_FILL_EXCEPTION_STATUS_NullFee,
 FT_C_FILL_EXCEPTION_STATUS_Force,
 FT_C_FILL_EXCEPTION_STATUS_WaitingForExchangeRate,
 FT_C_FILL_EXCEPTION_STATUS_ExchangeRateMissing,
 FT_C_FILL_EXCEPTION_STATUS_ForcedExchangeRate,
 FT_C_FILL_EXCEPTION_STATUS_NullAccrInt }
- enum [FT_C_SHORT_STATUS](#) {
 FT_C_SHORT_STATUS_Undef,
 FT_C_SHORT_STATUS_OrderRequest,
 FT_C_SHORT_STATUS_OrderSent,
 FT_C_SHORT_STATUS_OrderSentToMrk,

FT_C_SHORT_STATUS_OrderConfirmedFromMrk,
FT_C_SHORT_STATUS_OrderRefused,
FT_C_SHORT_STATUS_OrderDeleted,
FT_C_SHORT_STATUS_OrderRefused2,
FT_C_SHORT_STATUS_OrderDeleted2,
FT_C_SHORT_STATUS_Trade,
FT_C_SHORT_STATUS_CompletelyFilled,
FT_C_SHORT_STATUS_DeleteRequest,
FT_C_SHORT_STATUS_DeleteRefused,
FT_C_SHORT_STATUS_DeleteSentToMKT_OUT,
FT_C_SHORT_STATUS_DeleteSentToMrk,
FT_C_SHORT_STATUS_DeleteRefused2,
FT_C_SHORT_STATUS_DeleteExecuted,
FT_C_SHORT_STATUS_UpdateInfBonds,
FT_C_SHORT_STATUS_OrderClosed,
FT_C_SHORT_STATUS_StopOrderAccepted,
FT_C_SHORT_STATUS_StopOrderRefused,
FT_C_SHORT_STATUS_ConfirmTradeC,
FT_C_SHORT_STATUS_ConfirmNegTradeC,
FT_C_SHORT_STATUS_TradeDeleted,
FT_C_SHORT_STATUS_TradeModified,
FT_C_SHORT_STATUS_GetOrder,
FT_C_SHORT_STATUS_OperatorAction,
FT_C_SHORT_STATUS_ReleaseNewPDN,
FT_C_SHORT_STATUS_EditRequest,
FT_C_SHORT_STATUS_EditRefused,
FT_C_SHORT_STATUS_EditExecuted,
FT_C_SHORT_STATUS_OrderAccepted,
FT_C_SHORT_STATUS_OrderWait,
FT_C_SHORT_STATUS_OrderWaitFilter,
FT_C_SHORT_STATUS_EditWait,
FT_C_SHORT_STATUS_EditWaitFilter,
FT_C_SHORT_STATUS_DeleteWait,
FT_C_SHORT_STATUS_DeleteWaitFilter,
FT_C_SHORT_STATUS_ClientFill,
FT_C_SHORT_STATUS_OrderCreation,
FT_C_SHORT_STATUS_UnExecuted,
FT_C_SHORT_STATUS_AutoSettlement,
FT_C_SHORT_STATUS_Split,
FT_C_SHORT_STATUS_OrderReOpening,
FT_C_SHORT_STATUS_Moving,
FT_C_SHORT_STATUS_PartiallyFilled,
FT_C_SHORT_STATUS_FeeForced,


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FT_C_SHORT_STATUS_FeeRecalculated,
FT_C_SHORT_STATUS_TradeFeeException,
FT_C_SHORT_STATUS_ClientFillFeeException,
FT_C_SHORT_STATUS_TradeFeeForced,
FT_C_SHORT_STATUS_TradeFeeEod,
FT_C_SHORT_STATUS_TradeFeeCutoff,
FT_C_SHORT_STATUS_TradeRecalculated,
FT_C_SHORT_STATUS_CFillFeeForced,
FT_C_SHORT_STATUS_CFillFeeEod,
FT_C_SHORT_STATUS_CFillFeeCutoff,
FT_C_SHORT_STATUS_ChangeRate,
FT_C_SHORT_STATUS_ConfirmNeeded,
FT_C_SHORT_STATUS_SweepingStarted,
FT_C_SHORT_STATUS_SweepingExecuted,
FT_C_SHORT_STATUS_SweepingFailed,
FT_C_SHORT_STATUS_SweepingDisabled,
FT_C_SHORT_STATUS_SweepingEnabled,
FT_C_SHORT_STATUS_SweepingDailyRecalc,
FT_C_SHORT_STATUS_OrderReceived,
FT_C_SHORT_STATUS_OrderWait_MrkTradable,
FT_C_SHORT_STATUS_OrderWait_SecTradable,
FT_C_SHORT_STATUS_OrderWait_NextDate,
FT_C_SHORT_STATUS_OrderWait_BestExec,
FT_C_SHORT_STATUS_OrderWait_NextDateBE,
FT_C_SHORT_STATUS_ResendToBe,
FT_C_SHORT_STATUS_StrategyStatus,
FT_C_SHORT_STATUS_MinderEvent,
FT_C_SHORT_STATUS_RFQ_Request,
FT_C_SHORT_STATUS_RFQ_Order,
FT_C_SHORT_STATUS_RFQ_Rejected,
FT_C_SHORT_STATUS_RFQ_Response,
FT_C_SHORT_STATUS_RFQ_Delete,
FT_C_SHORT_STATUS_AccruedInterestException }
• enum FT_C_SUMMARY_STATUS {
  FT_C_SUMMARY_STATUS_Undef,
  FT_C_SUMMARY_STATUS_IomRej,
  FT_C_SUMMARY_STATUS_Error,
  FT_C_SUMMARY_STATUS_Exception,
  FT_C_SUMMARY_STATUS_Resubmitted,
  FT_C_SUMMARY_STATUS_Pending,
  FT_C_SUMMARY_STATUS_IomDel,
  FT_C_SUMMARY_STATUS_MktOutQueue,
  FT_C_SUMMARY_STATUS_OpnQueue,
  FT_C_SUMMARY_STATUS_MktCfm,

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FT_C_SUMMARY_STATUS_Rejected,
FT_C_SUMMARY_STATUS_WaitRej,
FT_C_SUMMARY_STATUS_PartFill,
FT_C_SUMMARY_STATUS_Filled,
FT_C_SUMMARY_STATUS_RevCfm,
FT_C_SUMMARY_STATUS_Deleted,
FT_C_SUMMARY_STATUS_WaitDel,
FT_C_SUMMARY_STATUS_Received,
FT_C_SUMMARY_STATUS_WaitFilter,
FT_C_SUMMARY_STATUS_PartFillDel,
FT_C_SUMMARY_STATUS_PartFillRevCfm,
FT_C_SUMMARY_STATUS_Dealing }
• enum FT_C_ORDER_FILL_EXCEPTION {
    FT_C_ORDER_FILL_EXCEPTION_None,
    FT_C_ORDER_FILL_EXCEPTION_CbgFill,
    FT_C_ORDER_FILL_EXCEPTION_ExchangeRateMissing,
    FT_C_ORDER_FILL_EXCEPTION_NullAccrInt }
• enum FT_C_FEE_EXCEPTION {
    FT_C_FEE_EXCEPTION_None,
    FT_C_FEE_EXCEPTION_NullFee,
    FT_C_FEE_EXCEPTION_Force }
• enum FT_C_EXECUTION_PHASE {
    FT_C_EXECUTION_PHASE_Undef,
    FT_C_EXECUTION_PHASE_PRA,
    FT_C_EXECUTION_PHASE_NEG,
    FT_C_EXECUTION_PHASE_CLO }
• enum FT_C_RFQ_TRADING_MODEL {
    FT_C_RFQ_TRADING_MODEL_Undef,
    FT_C_RFQ_TRADING_MODEL_CAT,
    FT_C_RFQ_TRADING_MODEL_RFCQ }
• enum FT_C_IN_OUT_FLAG {
    FT_C_IN_OUT_FLAG_Undef,
    FT_C_IN_OUT_FLAG_In,
    FT_C_IN_OUT_FLAG_Out }
• enum FT_C_MATCHING_TYPE {
    FT_C_MATCHING_TYPE_Automatic,
    FT_C_MATCHING_TYPE_Manual }
• enum FT_C_RFCQ_PROVIDER_STATUS {
    FT_C_RFCQ_PROVIDER_STATUS_Processing,
    FT_C_RFCQ_PROVIDER_STATUS_Quoting,
    FT_C_RFCQ_PROVIDER_STATUS_Accepted,
    FT_C_RFCQ_PROVIDER_STATUS_Matched,
    FT_C_RFCQ_PROVIDER_STATUS_Closed,
    FT_C_RFCQ_PROVIDER_STATUS_Refused,
    FT_C_RFCQ_PROVIDER_STATUS_Timeout,

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FT_C_RFCQ_PROVIDER_STATUS_DeletedByGovernance,
FT_C_RFCQ_PROVIDER_STATUS_InvalidMember,
FT_C_RFCQ_PROVIDER_STATUS_Disconnected,
FT_C_RFCQ_PROVIDER_STATUS_NoTradingRelation,
FT_C_RFCQ_PROVIDER_STATUS_InvalidAccount,
FT_C_RFCQ_PROVIDER_STATUS_InvalidSettlDate,
FT_C_RFCQ_PROVIDER_STATUS_ClosedByGovernance,
FT_C_RFCQ_PROVIDER_STATUS_MemberNotEnabled,
FT_C_RFCQ_PROVIDER_STATUS_RefusedToQuote,
FT_C_RFCQ_PROVIDER_STATUS_Quoted,
FT_C_RFCQ_PROVIDER_STATUS_Winner,
FT_C_RFCQ_PROVIDER_STATUS_ClosedBySystem,
FT_C_RFCQ_PROVIDER_STATUS_DisabledRfcqType }
• enum FT_C_RFQ_MODE_TYPE {
FT_C_RFQ_MODE_TYPE_Std,
FT_C_RFQ_MODE_TYPE_Request,
FT_C_RFQ_MODE_TYPE_Offer,
FT_C_RFQ_MODE_TYPE_OrderNormal,
FT_C_RFQ_MODE_TYPE_OrderBestPrice,
FT_C_RFQ_MODE_TYPE_OrderBestProceeds,
FT_C_RFQ_MODE_TYPE_OrderBestGrossYield,
FT_C_RFQ_MODE_TYPE_OrderBestRiskWeightedYield,
FT_C_RFQ_MODE_TYPE_OrderBestProceedsWeightedYield }
• enum FT_C_MARKET_AFFILIATION {
FT_C_MARKET_AFFILIATION_None,
FT_C_MARKET_AFFILIATION_RegulatedMarket,
FT_C_MARKET_AFFILIATION_MTF }
• enum FT_C_RFCQ_MLEG_TYPE {
FT_C_RFCQ_MLEG_TYPE_Outright,
FT_C_RFCQ_MLEG_TYPE_Switch,
FT_C_RFCQ_MLEG_TYPE_Butterfly,
FT_C_RFCQ_MLEG_TYPE_MultiLeg,
FT_C_RFCQ_MLEG_TYPE_ButterflyFree,
FT_C_RFCQ_MLEG_TYPE_DoubleSided,
FT_C_RFCQ_MLEG_TYPE_AllRFCQ,
FT_C_RFCQ_MLEG_TYPE_InventoryOrder,
FT_C_RFCQ_MLEG_TYPE_EarlyReleaseList,
FT_C_RFCQ_MLEG_TYPE_MM_RequestOffer,
FT_C_RFCQ_MLEG_TYPE_SpreadSwitch }
• enum FT_C_RFCQ_TYPE {
FT_C_RFCQ_TYPE_Outright,
FT_C_RFCQ_TYPE_Switch,
FT_C_RFCQ_TYPE_Butterfly,
FT_C_RFCQ_TYPE_MultiLeg,

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FT_C_RFCQ_TYPE_ButterflyFree,
FT_C_RFCQ_TYPE_DoubleSided,
FT_C_RFCQ_TYPE_AIRFCQ,
FT_C_RFCQ_TYPE_InventoryOrder,
FT_C_RFCQ_TYPE_EarlyReleaseList,
FT_C_RFCQ_TYPE_MM_RequestOffer }
• enum FT_C_STATUS {
    FT_C_STATUS_Active,
    FT_C_STATUS_Deleted }
• enum FT_C_RFCQ_TRADING_RELATION_STATUS {
    FT_C_RFCQ_TRADING_RELATION_STATUS_Processing,
    FT_C_RFCQ_TRADING_RELATION_STATUS_Accepted,
    FT_C_RFCQ_TRADING_RELATION_STATUS_Revoked,
    FT_C_RFCQ_TRADING_RELATION_STATUS_Refused,
    FT_C_RFCQ_TRADING_RELATION_STATUS_DeletedByGovernance }
• enum FT_C_SIDE {
    FT_C_SIDE_Buy,
    FT_C_SIDE_Sell }
• enum FT_C_ACCOUNT_INFO_STATUS {
    FT_C_ACCOUNT_INFO_STATUS_Accepted,
    FT_C_ACCOUNT_INFO_STATUS_Invalid,
    FT_C_ACCOUNT_INFO_STATUS_Refused }
• enum FT_C_BLOCK_SPLIT_STATUS {
    FT_C_BLOCK_SPLIT_STATUS_Valid,
    FT_C_BLOCK_SPLIT_STATUS_Invalid }
• enum FT_C_FILL_SPLIT_STATUS {
    FT_C_FILL_SPLIT_STATUS_Accepted,
    FT_C_FILL_SPLIT_STATUS_Processing,
    FT_C_FILL_SPLIT_STATUS_Refused,
    FT_C_FILL_SPLIT_STATUS_Assigned,
    FT_C_FILL_SPLIT_STATUS_Executed,
    FT_C_FILL_SPLIT_STATUS_Locked,
    FT_C_FILL_SPLIT_STATUS_Linked,
    FT_C_FILL_SPLIT_STATUS_Deleted,
    FT_C_FILL_SPLIT_STATUS_DeletedByGov,
    FT_C_FILL_SPLIT_STATUS_LinkedToTradingList,
    FT_C_FILL_SPLIT_STATUS_WaitingForSpotPrice }
• enum FT_C_RFCQ_REQUEST_STATUS {
    FT_C_RFCQ_REQUEST_STATUS_Processing,
    FT_C_RFCQ_REQUEST_STATUS_Accepted,
    FT_C_RFCQ_REQUEST_STATUS_LifeTimeout,
    FT_C_RFCQ_REQUEST_STATUS_Closed,
    FT_C_RFCQ_REQUEST_STATUS_RefusedByAll,
    FT_C_RFCQ_REQUEST_STATUS_RejectedBySystem,
    FT_C_RFCQ_REQUEST_STATUS_ClosedByGovernance,
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FT_C_RFCQ_REQUEST_STATUS_ClosedBySystem,
FT_C_RFCQ_REQUEST_STATUS_DeletedByGovernance,
FT_C_RFCQ_REQUEST_STATUS_Matched,
FT_C_RFCQ_REQUEST_STATUS_PartiallyAccepted,
FT_C_RFCQ_REQUEST_STATUS_WaitingForStart }
• enum FT_C_RFCQ_COVER {
FT_C_RFCQ_COVER_None,
FT_C_RFCQ_COVER_ACCT,
FT_C_RFCQ_COVER_TIED,
FT_C_RFCQ_COVER_COVR,
FT_C_RFCQ_COVER_COVT,
FT_C_RFCQ_COVER_DAWY,
FT_C_RFCQ_COVER_ACC,
FT_C_RFCQ_COVER_ACCCVR,
FT_C_RFCQ_COVER_ENDED,
FT_C_RFCQ_COVER_BEST }
• enum FT_C_CONNECTION_STATUS {
FT_C_CONNECTION_STATUS_Connected,
FT_C_CONNECTION_STATUS_Disconnected }
• enum FT_C_ACCEPTANCE {
FT_C_ACCEPTANCE_Undefined,
FT_C_ACCEPTANCE_SelectiveAutomatic,
FT_C_ACCEPTANCE_Manual,
FT_C_ACCEPTANCE_Automatic }
• enum FT_C_MATCHING_MODE {
FT_C_MATCHING_MODE_SingleProposal,
FT_C_MATCHING_MODE_BestPrice }
• enum FT_C_BEST_EXEC_PROFILE {
FT_C_BEST_EXEC_PROFILE_None,
FT_C_BEST_EXEC_PROFILE_BE_Disabled,
FT_C_BEST_EXEC_PROFILE_BE_Restricted,
FT_C_BEST_EXEC_PROFILE_BE_Unrestricted,
FT_C_BEST_EXEC_PROFILE_BE_RestrictedWithSweeping }
• enum FT_C_SETTL_TYPE {
FT_C_SETTL_TYPE_Manual,
FT_C_SETTL_TYPE_Automatic }
• enum FT_C_SETTL_DATE_TYPE {
FT_C_SETTL_DATE_TYPE_Regular,
FT_C_SETTL_DATE_TYPE_Offset,
FT_C_SETTL_DATE_TYPE_Future }
• enum FT_C_SETUP_REASON {
FT_C_SETUP_REASON_System,
FT_C_SETUP_REASON_User,
FT_C_SETUP_REASON_Restore }

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- enum [FT_C_PEG_TYPE](#) {
 FT_C_PEG_TYPE_None,
 [FT_C_PEG_TYPE_PrimaryPeg](#),
 [FT_C_PEG_TYPE_MarketPeg](#),
 [FT_C_PEG_TYPE_MidPricePeg](#) }
- enum [FT_C_RFQ_EXCLUSION_STATUS](#) {
 FT_C_RFQ_EXCLUSION_STATUS_Active,
 FT_C_RFQ_EXCLUSION_STATUS_Suspended }
- enum [FT_C_NEXT_DATE_MODE](#) {
 FT_C_NEXT_DATE_MODE_None,
 FT_C_NEXT_DATE_MODE_Synthetic,
 FT_C_NEXT_DATE_MODE_Native }
- enum [FT_C_PERMISSION_TYPE](#) {
 [FT_C_PERMISSION_TYPE_Undef](#),
 [FT_C_PERMISSION_TYPE_Fasttrack](#),
 [FT_C_PERMISSION_TYPE_Market](#) }
- enum [FT_C_ALLOCATION_TYPE](#) {
 FT_C_ALLOCATION_TYPE_Unspecified,
 FT_C_ALLOCATION_TYPE_SingleAccount,
 FT_C_ALLOCATION_TYPE_PreAllocation }
- enum [FT_C_RFCQ_ORIGIN](#) {
 FT_C_RFCQ_ORIGIN_FromScratch,
 FT_C_RFCQ_ORIGIN_FromDealer,
 FT_C_RFCQ_ORIGIN_FromInventory,
 FT_C_RFCQ_ORIGIN_FromIOI,
 [FT_C_RFCQ_ORIGIN_FromAXE](#),
 FT_C_RFCQ_ORIGIN_FromStagingOrder }
- enum [FT_C_RFCQ_QUANTITY_CALCULATION](#) {
 FT_C_RFCQ_QUANTITY_CALCULATION_UserInput,
 FT_C_RFCQ_QUANTITY_CALCULATION_Risk,
 FT_C_RFCQ_QUANTITY_CALCULATION_ModifiedDuration,
 FT_C_RFCQ_QUANTITY_CALCULATION_Proceeds }
- enum [FT_C_PREALLOCATION_TYPE](#) {
 FT_C_PREALLOCATION_TYPE_Public,
 FT_C_PREALLOCATION_TYPE_Private,
 FT_C_PREALLOCATION_TYPE_Template }
- enum [FT_C_RFCQ_TRADING_LIST_STATUS](#) {
 FT_C_RFCQ_TRADING_LIST_STATUS_Active,
 FT_C_RFCQ_TRADING_LIST_STATUS_Deleted,
 FT_C_RFCQ_TRADING_LIST_STATUS_Error,
 FT_C_RFCQ_TRADING_LIST_STATUS_Locked,
 FT_C_RFCQ_TRADING_LIST_STATUS_Processing,
 FT_C_RFCQ_TRADING_LIST_STATUS_Done,
 [FT_C_RFCQ_TRADING_LIST_STATUS_NotSent](#) }

- enum [FT_C_RFCQ_TYPE_EXCEPTION_STATUS](#) {
 FT_C_RFCQ_TYPE_EXCEPTION_STATUS_Active,
 FT_C_RFCQ_TYPE_EXCEPTION_STATUS_Deleted }
- enum [FT_C_PERC_QUALITY](#) {
 FT_C_PERC_QUALITY_None,
 FT_C_PERC_QUALITY_Low,
 FT_C_PERC_QUALITY_Medium,
 FT_C_PERC_QUALITY_High }
- enum [FT_C_REVEAL_FLAG](#) {
 FT_C_REVEAL_FLAG_None,
 FT_C_REVEAL_FLAG_Now,
 FT_C_REVEAL_FLAG_DueIn,
 FT_C_REVEAL_FLAG_ViewOnly,
 FT_C_REVEAL_FLAG_ViewOnlyAndNotify }
- enum [FT_C_IO_DENIAL_TIME_TYPE](#) {
 FT_C_IO_DENIAL_TIME_TYPE_Last,
 FT_C_IO_DENIAL_TIME_TYPE_All }
- enum [FT_C_YIELD_PRICE_CONV](#) {
 FT_C_YIELD_PRICE_CONV_None,
 FT_C_YIELD_PRICE_CONV_Info,
 FT_C_YIELD_PRICE_CONV_InfoBest }
- enum [FT_C_POSSIBLE_QUOTING](#) {
 FT_C_POSSIBLE_QUOTING_None,
 FT_C_POSSIBLE_QUOTING_Single,
 FT_C_POSSIBLE_QUOTING_Double,
 FT_C_POSSIBLE_QUOTING_Both }
- enum [FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE](#) {
 FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_FreeText,
 FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_RTF,
 FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_HTML }
- enum [FT_C_INVENTORY_TYPE](#) {
 FT_C_INVENTORY_TYPE_None,
 FT_C_INVENTORY_TYPE_Inventory,
 FT_C_INVENTORY_TYPE_Executable }
- enum [FT_C_SETTLEMENT_MODE](#) {
 FT_C_SETTLEMENT_MODE_None,
 FT_C_SETTLEMENT_MODE_CCPOnly,
 FT_C_SETTLEMENT_MODE_BilateralOnly,
 FT_C_SETTLEMENT_MODE_Both }
- enum [FT_C_MKT_LINK_TYPE](#) {
 FT_C_MKT_LINK_TYPE_SameGroup,
 FT_C_MKT_LINK_TYPE_CloseLink }
- enum [FT_C_TRANSPARENT](#) {
 FT_C_TRANSPARENT_None,
 FT_C_TRANSPARENT_OnlyTransparent,
 FT_C_TRANSPARENT_OnlyAnonymous }

- enum [FT_C_PRICE_DEV_TYPE](#) {
 FT_C_PRICE_DEV_TYPE_Percentage,
 FT_C_PRICE_DEV_TYPE_Points }
- enum [FT_C_SHORT_SELL_TYPE](#) {
 [FT_C_SHORT_SELL_TYPE_Undef](#),
 [FT_C_SHORT_SELL_TYPE_Yes](#),
 [FT_C_SHORT_SELL_TYPE_No](#),
 [FT_C_SHORT_SELL_TYPE_Automatic](#),
 [FT_C_SHORT_SELL_TYPE_Exemption](#),
 [FT_C_SHORT_SELL_TYPE_Undisclosed](#) }
- enum [FT_C_BULK_TYPE](#) {
 FT_C_BULK_TYPE_Undef,
 FT_C_BULK_TYPE_OCO,
 FT_C_BULK_TYPE_OTO,
 FT_C_BULK_TYPE_OTOCO,
 FT_C_BULK_TYPE_OUTRIGHT,
 FT_C_BULK_TYPE_SWITCH,
 FT_C_BULK_TYPE_BFLY,
 FT_C_BULK_TYPE_LIST }
- enum [FT_C_SETTL_MODE](#) {
 FT_C_SETTL_MODE_None,
 FT_C_SETTL_MODE_CCP,
 FT_C_SETTL_MODE_Bilateral }
- enum [FT_C_SETTL_VERB](#) {
 FT_C_SETTL_VERB_Buy,
 FT_C_SETTL_VERB_Sell,
 FT_C_SETTL_VERB_BuySell }
- enum [FT_C_PROFILE_APPLIED](#) {
 [FT_C_PROFILE_APPLIED_Disabled](#),
 [FT_C_PROFILE_APPLIED_Enabled](#),
 [FT_C_PROFILE_APPLIED_OnlyClient](#),
 [FT_C_PROFILE_APPLIED_EnabledPlusYield](#),
 [FT_C_PROFILE_APPLIED_OnlyClientPlusYield](#) }
- enum [FT_C_STAT_TRADE_TYPE](#) {
 FT_C_STAT_TRADE_TYPE_Undefined,
 FT_C_STAT_TRADE_TYPE_Normal,
 FT_C_STAT_TRADE_TYPE_RFQ,
 FT_C_STAT_TRADE_TYPE_RFCQ,
 FT_C_STAT_TRADE_TYPE_OTC,
 FT_C_STAT_TRADE_TYPE_MPC,
 FT_C_STAT_TRADE_TYPE_IO,
 FT_C_STAT_TRADE_TYPE_ACM }

- enum [FT_C_STRATEGY_STATUS](#) {
 FT_C_STRATEGY_STATUS_Undefined,
 FT_C_STRATEGY_STATUS_Running,
 FT_C_STRATEGY_STATUS_Stopped,
 FT_C_STRATEGY_STATUS_Error }
- enum [FT_C_FINANCIAL_TAX](#) {
 FT_C_FINANCIAL_TAX_No,
 FT_C_FINANCIAL_TAX_Yes,
 FT_C_FINANCIAL_TAX_Exempt,
 FT_C_FINANCIAL_TAX_Substitute,
 FT_C_FINANCIAL_TAX_NoNetting,
 FT_C_FINANCIAL_TAX_SubstituteNetting }
- enum [FT_C_RFQ_TRADE_TYPE](#) {
 FT_C_RFQ_TRADE_TYPE_Undefined,
 FT_C_RFQ_TRADE_TYPE_Block,
 FT_C_RFQ_TRADE_TYPE_OffExchange,
 FT_C_RFQ_TRADE_TYPE_Biso }
- enum [FT_C_ENTITY_ACTION](#) {
 FT_C_ENTITY_ACTION_Add,
 FT_C_ENTITY_ACTION_Rwt,
 FT_C_ENTITY_ACTION_Del }
- enum [FT_C_RFQ_MSG_TYPE](#) {
 FT_C_RFQ_MSG_TYPE_Chat,
 FT_C_RFQ_MSG_TYPE_Info }
- enum [FT_C_MSG_SRC_TYPE](#) {
 FT_C_MSG_SRC_TYPE_Undefined,
 FT_C_MSG_SRC_TYPE_RFQ,
 FT_C_MSG_SRC_TYPE_RFCQ,
 FT_C_MSG_SRC_TYPE_RFQMLeg,
 FT_C_MSG_SRC_TYPE_RFCQMLeg,
 FT_C_MSG_SRC_TYPE_Order,
 FT_C_MSG_SRC_TYPE_Quote,
 FT_C_MSG_SRC_TYPE_OTC }
- enum [FT_C_CLEARING_ROLE](#) {
 FT_C_CLEARING_ROLE_None,
 FT_C_CLEARING_ROLE_Dealer,
 FT_C_CLEARING_ROLE_EndUser }
- enum [FT_C_ROLL_CONVENTION](#) {
 FT_C_ROLL_CONVENTION_Unadjusted,
 FT_C_ROLL_CONVENTION_Following,
 FT_C_ROLL_CONVENTION_ModFollowing,
 FT_C_ROLL_CONVENTION_Undefined,
 FT_C_ROLL_CONVENTION_FRN,
 FT_C_ROLL_CONVENTION_Preceding,
 FT_C_ROLL_CONVENTION_ModPreceding,
 FT_C_ROLL_CONVENTION_Nearest,
 FT_C_ROLL_CONVENTION_NotApplicable }

- enum [FT_C_SWAP_TYPE](#) {
 FT_C_SWAP_TYPE_undefined,
 FT_C_SWAP_TYPE_STD,
 FT_C_SWAP_TYPE_OIS,
 FT_C_SWAP_TYPE_IMM,
 FT_C_SWAP_TYPE_MAC,
 FT_C_SWAP_TYPE_ZCI,
 FT_C_SWAP_TYPE_ForwardSTD,
 FT_C_SWAP_TYPE_ForwardOIS,
 FT_C_SWAP_TYPE_OffBmkSTD,
 FT_C_SWAP_TYPE_OffBmkOIS,
 FT_C_SWAP_TYPE_OffBmkForwardSTD,
 FT_C_SWAP_TYPE_OffBmkForwardOIS,
 FT_C_SWAP_TYPE_OffBmkIMM,
 FT_C_SWAP_TYPE_OffBmkZCI,
 FT_C_SWAP_TYPE_GenericOffBmk,
 FT_C_SWAP_TYPE_GenericBmk,
 FT_C_SWAP_TYPE_Others,
 FT_C_SWAP_TYPE_OffBmkMAC }
• enum [FT_C_ROLL_TYPE](#) {
 FT_C_ROLL_TYPE_undefined,
 FT_C_ROLL_TYPE_STD,
 [FT_C_ROLL_TYPE_EOM](#),
 [FT_C_ROLL_TYPE_IMM](#),
 FT_C_ROLL_TYPE_ECB,
 [FT_C_ROLL_TYPE_FRN](#),
 [FT_C_ROLL_TYPE_IMMCAD](#),
 [FT_C_ROLL_TYPE_IMMAUD](#),
 [FT_C_ROLL_TYPE_IMMNZD](#),
 [FT_C_ROLL_TYPE_SFE](#),
 [FT_C_ROLL_TYPE_NONE](#),
 [FT_C_ROLL_TYPE_TBILL](#),
 [FT_C_ROLL_TYPE_MON](#),
 [FT_C_ROLL_TYPE_TUE](#),
 [FT_C_ROLL_TYPE_WED](#),
 [FT_C_ROLL_TYPE_THU](#),
 [FT_C_ROLL_TYPE_FRI](#),
 [FT_C_ROLL_TYPE_SAT](#),
 [FT_C_ROLL_TYPE_SUN](#) }
• enum [FT_C_PRICE_TYPE](#) {
 [FT_C_PRICE_TYPE_Default](#),
 [FT_C_PRICE_TYPE_Rate](#),
 [FT_C_PRICE_TYPE_Spread](#),
 [FT_C_PRICE_TYPE_NPV](#),
 [FT_C_PRICE_TYPE_MMY](#),
 [FT_C_PRICE_TYPE_DiscountMargin](#) }

- enum `FT_C_PRICE_SORT_TYPE` {
 `FT_C_PRICE_SORT_TYPE_Ascending`,
 `FT_C_PRICE_SORT_TYPE_Descending` }
- enum `FT_C_MINMAX` {
 `FT_C_MINMAX_Minimum`,
 `FT_C_MINMAX_Maximum` }
- enum `FT_C_RFQ_QUOTE_STATUS` {
 `FT_C_RFQ_QUOTE_STATUS_Active`,
 `FT_C_RFQ_QUOTE_STATUS_Suspended`,
 `FT_C_RFQ_QUOTE_STATUS_Expired`,
 `FT_C_RFQ_QUOTE_STATUS_NoInterest`,
 `FT_C_RFQ_QUOTE_STATUS_Cancelled`,
 `FT_C_RFQ_QUOTE_STATUS_CancelledByGov`,
 `FT_C_RFQ_QUOTE_STATUS_PartFilled`,
 `FT_C_RFQ_QUOTE_STATUS_CompFilled`,
 `FT_C_RFQ_QUOTE_STATUS_RejectedBySystem`,
 `FT_C_RFQ_QUOTE_STATUS_RejectedByPanic`,
 `FT_C_RFQ_QUOTE_STATUS_ACCEPTED`,
 `FT_C_RFQ_QUOTE_STATUS_TraderDecide`,
 `FT_C_RFQ_QUOTE_STATUS_Manual`,
 `FT_C_RFQ_QUOTE_STATUS_Locked`,
 `FT_C_RFQ_QUOTE_STATUS_NoInterestFromAT`,
 `FT_C_RFQ_QUOTE_STATUS_PricedButNotRevealed`,
 `FT_C_RFQ_QUOTE_STATUS_AcNotEditable`,
 `FT_C_RFQ_QUOTE_STATUS_DealerTimeout`,
 `FT_C_RFQ_QUOTE_STATUS_CustomerEnded`,
 `FT_C_RFQ_QUOTE_STATUS_CancelReload` }
- enum `FT_C_RFQ_ORDER_STATUS` {
 `FT_C_RFQ_ORDER_STATUS_Undefined`,
 `FT_C_RFQ_ORDER_STATUS_WaitingForLastLook`,
 `FT_C_RFQ_ORDER_STATUS_AutomaticallyAccepted`,
 `FT_C_RFQ_ORDER_STATUS_AutomaticallyRejected`,
 `FT_C_RFQ_ORDER_STATUS_LastLookAccepted`,
 `FT_C_RFQ_ORDER_STATUS_LastLookRejected`,
 `FT_C_RFQ_ORDER_STATUS_RejectedBySystem`,
 `FT_C_RFQ_ORDER_STATUS_GatedForLastLook`,
 `FT_C_RFQ_ORDER_STATUS_WaitingForImprove`,
 `FT_C_RFQ_ORDER_STATUS_ImproveRejected` }
- enum `FT_C_RFQ_ORDER_QUOTE_ACTION` {
 `FT_C_RFQ_ORDER_QUOTE_ACTION_Accept`,
 `FT_C_RFQ_ORDER_QUOTE_ACTION_Reject`,
 `FT_C_RFQ_ORDER_QUOTE_ACTION_AcceptMarketBest` }

- enum [FT_C_RFQ_ORDER_RFQ_ACTION](#) {
[FT_C_RFQ_ORDER_RFQ_ACTION_DecreaseQty](#),
[FT_C_RFQ_ORDER_RFQ_ACTION_NoAction](#),
[FT_C_RFQ_ORDER_RFQ_ACTION_Suspend](#) }
- enum [FT_C_RFQ_ORDER_MEMBER_ACTION](#) {
[FT_C_RFQ_ORDER_MEMBER_ACTION_NoAction](#),
[FT_C_RFQ_ORDER_MEMBER_ACTION_TradeOff](#),
[FT_C_RFQ_ORDER_MEMBER_ACTION_Unwelcome](#) }
- enum [FT_C_RFCQ_DURATION_TYPE](#) {
[FT_C_RFCQ_DURATION_TYPE_Default](#),
[FT_C_RFCQ_DURATION_TYPE_Custom](#),
[FT_C_RFCQ_DURATION_TYPE_Day](#) }
- enum [FT_C_RFCQ_PRICE_TYPE](#) {
[FT_C_RFCQ_PRICE_TYPE_None](#),
[FT_C_RFCQ_PRICE_TYPE_Price](#),
[FT_C_RFCQ_PRICE_TYPE_Spread](#) }
- enum [FT_C_RFQ_EVENT_TYPE](#) {
[FT_C_RFQ_EVENT_TYPE_FirstRequest](#),
[FT_C_RFQ_EVENT_TYPE_Quote](#),
[FT_C_RFQ_EVENT_TYPE_Trade](#),
[FT_C_RFQ_EVENT_TYPE_Cancel](#),
[FT_C_RFQ_EVENT_TYPE_Expire](#),
[FT_C_RFQ_EVENT_TYPE_QuoteExpire](#),
[FT_C_RFQ_EVENT_TYPE_CancelTrade](#) }
- enum [FT_C_RFCQ_ADDITIONAL_STATUS](#) {
[FT_C_RFCQ_ADDITIONAL_STATUS_None](#),
[FT_C_RFCQ_ADDITIONAL_STATUS_NoTradingRelation](#),
[FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenActive](#),
[FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenHitInLastLook](#),
[FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenActiveAndHitInLastLook](#) }
- enum [FT_C_PREVIEW_TYPE](#) {
[FT_C_PREVIEW_TYPE_Security](#),
[FT_C_PREVIEW_TYPE_SettlDateToDays](#),
[FT_C_PREVIEW_TYPE_SettlDaysToDate](#),
[FT_C_PREVIEW_TYPE_PriceToYield](#),
[FT_C_PREVIEW_TYPE_YieldToPrice](#),
[FT_C_PREVIEW_TYPE_AccruedInterest](#),
[FT_C_PREVIEW_TYPE_IndexRatio](#),
[FT_C_PREVIEW_TYPE_bnPvbp](#),
[FT_C_PREVIEW_TYPE_bnConvexityDollar](#),
[FT_C_PREVIEW_TYPE_Cusip](#),
[FT_C_PREVIEW_TYPE_BreakEvenPriceOrYield](#) }

- enum [FT_C_ORDER_EXECUTION_STRATEGY](#) {
FT_C_ORDER_EXECUTION_STRATEGY_Undef,
FT_C_ORDER_EXECUTION_STRATEGY_MultiMarketManualOrder,
FT_C_ORDER_EXECUTION_STRATEGY_MultiMarketBEOrder,
FT_C_ORDER_EXECUTION_STRATEGY_BEETFOrder }
- enum [FT_C_RFQ_ANONIMITY](#) {
FT_C_RFQ_ANONIMITY_Undef,
FT_C_RFQ_ANONIMITY_Named,
FT_C_RFQ_ANONIMITY_Anonymous,
FT_C_RFQ_ANONIMITY_All }
- enum [FT_C_DELIVERY_TYPE](#) {
FT_C_DELIVERY_TYPE_Undef,
FT_C_DELIVERY_TYPE_Cash,
FT_C_DELIVERY_TYPE_Physical }
- enum [FT_C_ALGO_TYPE](#) {
FT_C_ALGO_TYPE_Undef,
FT_C_ALGO_TYPE_FIXAtdl,
FT_C_ALGO_TYPE_Algo,
FT_C_ALGO_TYPE_MultiMktBE,
FT_C_ALGO_TYPE_MultiMktBEMan }
- enum [FT_C_STOP_TRAILING_TYPE](#) {
FT_C_STOP_TRAILING_TYPE_None,
FT_C_STOP_TRAILING_TYPE_PIP,
FT_C_STOP_TRAILING_TYPE_Value,
FT_C_STOP_TRAILING_TYPE_Perc }
- enum [FT_C_FIRM_TYPE](#) {
FT_C_FIRM_TYPE_None,
FT_C_FIRM_TYPE_Person,
FT_C_FIRM_TYPE_Algo }
- enum [FT_C_WITHIN_FIRM_TYPE](#) {
FT_C_WITHIN_FIRM_TYPE_None,
FT_C_WITHIN_FIRM_TYPE_Client,
FT_C_WITHIN_FIRM_TYPE_Operator,
FT_C_WITHIN_FIRM_TYPE_Strategy }
- enum [FT_C_LIQUIDITY_INDICATOR](#) {
FT_C_LIQUIDITY_INDICATOR_Undef,
FT_C_LIQUIDITY_INDICATOR_RemoveLiquidity,
FT_C_LIQUIDITY_INDICATOR_AddedLiquidity,
FT_C_LIQUIDITY_INDICATOR_Neutral,
FT_C_LIQUIDITY_INDICATOR_CalcRemoveLiquidity,
FT_C_LIQUIDITY_INDICATOR_CalcAddedLiquidity,
FT_C_LIQUIDITY_INDICATOR_CalcNeutral }
- enum [FT_C_CAP_TYPE](#) {
FT_C_CAP_TYPE_None,
FT_C_CAP_TYPE_Capped }

- enum [FT_C_MIFID_CLIENT_TYPE](#) {
 FT_C_MIFID_CLIENT_TYPE_Undef,
 FT_C_MIFID_CLIENT_TYPE_Person,
 FT_C_MIFID_CLIENT_TYPE_Entity }
- enum [FT_C_FIRM_CODE_TYPE](#) {
 FT_C_FIRM_CODE_TYPE_Undef,
 FT_C_FIRM_CODE_TYPE_Investment,
 FT_C_FIRM_CODE_TYPE_Execution }
- enum [FT_C_SOURCE_RFQ_QUOTE_STRATEGY](#) {
 FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Undef,
 FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Quote,
 FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Composite,
 FT_C_SOURCE_RFQ_QUOTE_STRATEGY_TierPrice }
- enum [FT_C_AUTO_RESPONSE](#) {
 FT_C_AUTO_RESPONSE_Manual,
 FT_C_AUTO_RESPONSE_TraderDecide,
 FT_C_AUTO_RESPONSE_AutoResponse }
- enum [FT_C_MEMBER_ACC_TYPE](#) {
 FT_C_MEMBER_ACC_TYPE_PublicSubAccount,
 FT_C_MEMBER_ACC_TYPE_PrivateSubAccount }
- enum [FT_C_TRADNG_LIST_TYPE](#) {
 FT_C_TRADNG_LIST_TYPE_OddLotList,
 FT_C_TRADNG_LIST_TYPE_ASAP_List }
- enum [FT_C_FILL_ACTION](#) {
 FT_C_FILL_ACTION_Correct,
 FT_C_FILL_ACTION_Cancel,
 FT_C_FILL_ACTION_Rollover,
 FT_C_FILL_ACTION_CorrectUni,
 FT_C_FILL_ACTION_CancelUni }
- enum [FT_C_FILL_CORRECT_OR_CANCEL_STATUS](#) {
 FT_C_FILL_CORRECT_OR_CANCEL_STATUS_InProgress,
 FT_C_FILL_CORRECT_OR_CANCEL_STATUS_InAcceptance,
 FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Accepted,
 FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Rejected,
 FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Expired }
- enum [FT_C_ORG_REFERENCE_SRC](#) {
 FT_C_ORG_REFERENCE_SRC_NOREF,
 FT_C_ORG_REFERENCE_SRC_IOI,
 FT_C_ORG_REFERENCE_SRC_AXE }
- enum [FT_C_ISSUER_EXCL_TYPE](#) {
 FT_C_ISSUER_EXCL_TYPE_PrivateDealerPage,
 FT_C_ISSUER_EXCL_TYPE_WholesalePage,
 FT_C_ISSUER_EXCL_TYPE_Both }

Defines if the Exclusion will apply to: Private Dealer Page, Wholesale Page or Both.

- enum [FT_C_TAG_TYPE](#) {
FT_C_TAG_TYPE_Company,
FT_C_TAG_TYPE_Account }
Defines if the Tag Values are at the company or at the account level.
- enum [FT_C_CUSIP_CALC_METH](#) {
FT_C_CUSIP_CALC_METH_None,
FT_C_CUSIP_CALC_METH_Mat_Sequence,
FT_C_CUSIP_CALC_METH_Mat_Formula }
Defines if the Tag Values are at company or at the account level.
- enum [FT_C_OP_PROF_TYPE](#) {
FT_C_OP_PROF_Trader,
FT_C_OP_PROF_Admin,
FT_C_OP_PROF_SalesTrader,
FT_C_OP_PROF_PureSales,
FT_C_OP_PROF_DealCapture }
Defines the global role of an operator in FTX.
- enum [FT_C_MATURITY_RULE](#) {
FT_C_MATURITY_RULE_SML,
FT_C_MATURITY_RULE_MSL,
FT_C_MATURITY_RULE_LMS,
FT_C_MATURITY_RULE_SLM,
FT_C_MATURITY_RULE_MLS,
FT_C_MATURITY_RULE_LSM }
(FTX) Maturity rule for butterfly (see FT_C_RFQ_PROFILE_ID Class)
- enum [FT_C_RFQ_WHOCANRECEIVERFQQUOTE](#) {
FT_C_RFQ_WHOCANRECEIVERFQQUOTE_Issuer,
FT_C_RFQ_WHOCANRECEIVERFQQUOTE_EveryEnabledMember,
FT_C_RFQ_WHOCANRECEIVERFQQUOTE_EveryEnabledAggressor }
- enum [FT_C_RFQ_TYPE_DURATION](#) {
FT_C_RFQ_TYPE_DURATION_None,
FT_C_RFQ_TYPE_DURATION_OnlyPriceRFQ,
FT_C_RFQ_TYPE_DURATION_All }
- enum [FT_C_RFQ_LEG_TYPE](#) {
FT_C_RFQ_LEG_TYPE_None,
FT_C_RFQ_LEG_TYPE_All,
FT_C_RFQ_LEG_TYPE_OnlyOutright }
- enum [FT_C_WRONG_IMAGE_CHECK](#) {
FT_C_WRONG_IMAGE_CHECK_None,
FT_C_WRONG_IMAGE_CHECK_Reject,
FT_C_WRONG_IMAGE_CHECK_LastLook }
- enum [FT_C_ENABLED_COUNTERING](#) {
FT_C_ENABLED_COUNTERING_No,
FT_C_ENABLED_COUNTERING_OnlyFirstTime,
FT_C_ENABLED_COUNTERING_Always }

- enum `FT_C_QUOTE_STATUS_AFTER_LAST_LOOK` {
`FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_Expired`,
`FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_Active`,
`FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_ExpiredIfCountering`,
`FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_NoInterest`,
`FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_NoInterestIfCountering` }
- enum `FT_C_DEALER_SECT_TYPE` {
`FT_C_DEALER_SECT_TYPE_Executing`,
`FT_C_DEALER_SECT_TYPE_Acceptable`,
`FT_C_DEALER_SECT_TYPE_UnAcceptable` }
- enum `FT_C_AUTOMATCH_CRITERIA` {
`FT_C_AUTOMATCH_CRITERIA_YieldSpread`,
`FT_C_AUTOMATCH_CRITERIA_MatchPrice` }
- enum `FT_C_LIST_ADDITIONAL_STATUS` {
`FT_C_LIST_ADDITIONAL_STATUS_Open`,
`FT_C_LIST_ADDITIONAL_STATUS_Done`,
`FT_C_LIST_ADDITIONAL_STATUS_DueInRevealed`,
`FT_C_LIST_ADDITIONAL_STATUS_EarlyRevealed`,
`FT_C_LIST_ADDITIONAL_STATUS_GoodForExpired`,
`FT_C_LIST_ADDITIONAL_STATUS_GatedExpired`,
`FT_C_LIST_ADDITIONAL_STATUS_WaitingForLastLook`,
`FT_C_LIST_ADDITIONAL_STATUS_TraderDecide`,
`FT_C_LIST_ADDITIONAL_STATUS_NoInterestFromAT`,
`FT_C_LIST_ADDITIONAL_STATUS_Quote`,
`FT_C_LIST_ADDITIONAL_STATUS_NoInterest`,
`FT_C_LIST_ADDITIONAL_STATUS_DealerTimeout`,
`FT_C_LIST_ADDITIONAL_STATUS_CustomerEnded`,
`FT_C_LIST_ADDITIONAL_STATUS_Expired`,
`FT_C_LIST_ADDITIONAL_STATUS_WaitingForQuote`,
`FT_C_LIST_ADDITIONAL_STATUS_LastLookAccepted`,
`FT_C_LIST_ADDITIONAL_STATUS_DAW`,
`FT_C_LIST_ADDITIONAL_STATUS_WaitingForConfirmation` }
- enum `FT_TRADING_BOOK_TYPE` {
`FT_TRADING_BOOK_TYPE_Rule`,
`FT_TRADING_BOOK_TYPE_Static` }
- enum `FT_C_LOCKED_LEG` {
`FT_C_LOCKED_LEG_NoLegs`,
`FT_C_LOCKED_LEG_SwitchFirstLeg`,
`FT_C_LOCKED_LEG_SwitchSecondLeg`,
`FT_C_LOCKED_LEG_BflyWingsLegs`,
`FT_C_LOCKED_LEG_BflyBodyLeg`,
`FT_C_LOCKED_LEG_FirstAndThirdLeg`,
`FT_C_LOCKED_LEG_SecondAndFourthLeg` }

Specifies which leg of a multi leg RFQ has values (yield, price) that cannot be changed by the recipient (IRS trading and IRS vs Bond)

- enum `FT_C_QTY_CHANGE` {
`FT_C_QTY_CHANGE_NoChange`,
`FT_C_QTY_CHANGE_AllChanges`,
`FT_C_QTY_CHANGE_OnlyDecrease` }
- enum `FT_C_ADDRESS_TYPE` {
`FT_C_ADDRESS_TYPE_Undef`,
`FT_C_ADDRESS_TYPE_Private`,
`FT_C_ADDRESS_TYPE_Public` }
- enum `FT_C_RANGE_RULE_STATUS` {
`FT_C_RANGE_RULE_STATUS_Undef`,
`FT_C_RANGE_RULE_STATUS_Active`,
`FT_C_RANGE_RULE_STATUS_Suspended`,
`FT_C_RANGE_RULE_STATUS_Removed`,
`FT_C_RANGE_RULE_STATUS_ApplyNow` }
- enum `FT_C_SEF_MODE` {
`FT_C_SEF_MODE_Undef`,
`FT_C_SEF_MODE_ONSEF`,
`FT_C_SEF_MODE_OFFSEF` }
- enum `FT_C_SEF_STATE` {
`FT_C_SEF_STATE_Undef`,
`FT_C_SEF_STATE_Required`,
`FT_C_SEF_STATE_Permitted` }
- enum `FT_C_MTF_MODE` {
`FT_C_MTF_MODE_Undef`,
`FT_C_MTF_MODE_ONMTF`,
`FT_C_MTF_MODE_OFFMTF` }
- enum `FT_C_TRADING_LIST_TYPE` {
`FT_C_TRADING_LIST_TYPE_Undef`,
`FT_C_TRADING_LIST_TYPE_Basic`,
`FT_C_TRADING_LIST_TYPE_Compression`,
`FT_C_TRADING_LIST_TYPE_CompressionRFM`,
`FT_C_TRADING_LIST_TYPE_Multiasset`,
`FT_C_TRADING_LIST_TYPE_MultiassetRFM` }
- enum `FT_C_EXECUTION_SOURCE_CODE` {
`FT_C_EXECUTION_SOURCE_CODE_Undef`,
`FT_C_EXECUTION_SOURCE_CODE_Desk`,
`FT_C_EXECUTION_SOURCE_CODE_Electronic`,
`FT_C_EXECUTION_SOURCE_CODE_VendorProvidedPlatform`,
`FT_C_EXECUTION_SOURCE_CODE_SponsoredAccess`,
`FT_C_EXECUTION_SOURCE_CODE_PremiumAlgorithmicTrading`,
`FT_C_EXECUTION_SOURCE_CODE_Other`,
`FT_C_EXECUTION_SOURCE_CODE_DeskPit`,
`FT_C_EXECUTION_SOURCE_CODE_ClientPit` }

- enum [FT_C_SFTR_EXEMPTION_FLAG](#) {
 FT_C_SFTR_EXEMPTION_FLAG_None,
 FT_C_SFTR_EXEMPTION_FLAG_True,
 FT_C_SFTR_EXEMPTION_FLAG_False }
- enum [FT_C_CALLABLE_TYPE](#) {
 FT_C_CALLABLE_TYPE_None,
 FT_C_CALLABLE_TYPE_Callable }
- enum [FT_C_TRADABLE_TYPE](#) {
 FT_C_TRADABLE_TYPE_ByAll,
 FT_C_TRADABLE_TYPE_OnlyProfessional }
- enum [FT_C_RFE_INDICATOR](#) {
 FT_C_RFE_INDICATOR_Undef,
 FT_C_RFE_INDICATOR_Subject,
 FT_C_RFE_INDICATOR_Firm }
- enum [FT_C_SPREAD_SPOT_TYPE](#) {
 FT_C_SPREAD_SPOT_TYPE_Undef,
 FT_C_SPREAD_SPOT_TYPE_Delayed,
 FT_C_SPREAD_SPOT_TYPE_Now }
- enum [FT_C_LIST_TRADE_TYPE](#) {
 FT_C_LIST_TRADE_TYPE_ByPrice,
 FT_C_LIST_TRADE_TYPE_BySpread }
- enum [FT_C_SPREAD_CALCULATION_TYPE](#) {
 FT_C_SPREAD_CALCULATION_TYPE_Undef,
 FT_C_SPREAD_CALCULATION_TYPE_Spotted,
 FT_C_SPREAD_CALCULATION_TYPE_CompositeSnapshot }
- enum [FT_C_ACCEPTED_SIDE](#) {
 FT_C_ACCEPTED_SIDE_Undef,
 FT_C_ACCEPTED_SIDE_Original,
 FT_C_ACCEPTED_SIDE_Opposite }
- enum [FT_C_QUOTATION_TYPE](#) {
 FT_C_QUOTATION_TYPE_Undef,
 FT_C_QUOTATION_TYPE Tradable,
 FT_C_QUOTATION_TYPE_Indicative }
- enum [FT_C_PIP_EXEC_TYPE](#) {
 FT_C_PIP_EXEC_TYPE_Undef,
 FT_C_PIP_EXEC_TYPE_Improved,
 FT_C_PIP_EXEC_TYPE_NotImproved }
- enum [FT_C_NO_LAST_LOOK](#) {
 FT_C_NO_LAST_LOOK_Undef,
 FT_C_NO_LAST_LOOK_Always,
 FT_C_NO_LAST_LOOK_OnlyTrader }
- enum [FT_C_SECURITIES_IN_LIST](#) {
 FT_C_SECURITIES_IN_LIST_Default,
 FT_C_SECURITIES_IN_LIST_OnlyCorp }

- enum `FT_C_INTEREST_FEE_TYPE` {
 `FT_C_INTEREST_FEE_TYPE_None`,
 `FT_C_INTEREST_FEE_TYPE_Fixed`,
 `FT_C_INTEREST_FEE_TYPE_Floating`,
 `FT_C_INTEREST_FEE_TYPE_Negotiable` }
- enum `FT_C_TIME_TO_MATURITY` {
 `FT_C_TIME_TO_MATURITY_None`,
 `FT_C_TIME_TO_MATURITY_6m`,
 `FT_C_TIME_TO_MATURITY_1y`,
 `FT_C_TIME_TO_MATURITY_2y`,
 `FT_C_TIME_TO_MATURITY_3y`,
 `FT_C_TIME_TO_MATURITY_5y`,
 `FT_C_TIME_TO_MATURITY_7y`,
 `FT_C_TIME_TO_MATURITY_10y`,
 `FT_C_TIME_TO_MATURITY_15y`,
 `FT_C_TIME_TO_MATURITY_30y` }
- enum `FT_C_MODIFIED_QUOTE` {
 `FT_C_MODIFIED_QUOTE_NotToBeChanged`,
 `FT_C_MODIFIED_QUOTE_Confirmed`,
 `FT_C_MODIFIED_QUOTE_ChangingError`,
 `FT_C_MODIFIED_QUOTE_Changed` }
- enum `FT_C_COMP_REPORT_TYPE` {
 `FT_C_COMP_REPORT_TYPE_Composite`,
 `FT_C_COMP_REPORT_TYPE_Competitive`,
 `FT_C_COMP_REPORT_TYPE_Both` }
- enum `MM_FILTER_TYPE` {
 `MM_FILTER_TYPE_Price`,
 `MM_FILTER_TYPE_Quantity`,
 `MM_FILTER_TYPE_Frequency`,
 `MM_FILTER_TYPE_Countervalue`,
 `MM_FILTER_TYPE_Sentinel`,
 `MM_FILTER_TYPE_Volatility`,
 `MM_FILTER_TYPE_Yield` }
- enum `MM_PROFILE` {
 `MM_PROFILE_User`,
 `MM_PROFILE_Administrator`,
 `MM_PROFILE_Supervisor`,
 `MM_PROFILE_StrictAdmin` }
- enum `MM_MARKET_PROFILE` {
 `MM_MARKET_PROFILE_User`,
 `MM_MARKET_PROFILE_Viewer`,
 `MM_MARKET_PROFILE_None`,
 `MM_MARKET_PROFILE_StrictUser` }

- enum [MM_VIEW_FLAG](#) {
MM_VIEW_FLAG_None,
MM_VIEW_FLAG_Own,
MM_VIEW_FLAG_All }
- enum [MM_BOOK_VIEW](#) {
MM_BOOK_VIEW_None,
MM_BOOK_VIEW_OnlyAnonymous,
MM_BOOK_VIEW_All }
- enum [MM_VOLATILITY_TYPE](#) {
MM_VOLATILITY_TYPE_Undef,
[MM_VOLATILITY_TYPE_BS](#),
[MM_VOLATILITY_TYPE_BIN](#) }
- enum [MM_VOLATILITY_DAYCOUNT](#) {
MM_VOLATILITY_DAYCOUNT_Undef,
MM_VOLATILITY_DAYCOUNT_ACT_365,
MM_VOLATILITY_DAYCOUNT_ACT_360 }
- enum [MM_VOLATILITY_DIVTYPE](#) {
MM_VOLATILITY_DIVTYPE_Undef,
MM_VOLATILITY_DIVTYPE_Annual,
MM_VOLATILITY_DIVTYPE_Continuos }
- enum [MM_PROFILE_VALIDITY_PHASE](#) {
MM_PROFILE_VALIDITY_PHASE_DAY,
MM_PROFILE_VALIDITY_PHASE_TAH }
- enum [MM_GROUP_TYPE](#) {
MM_GROUP_TYPE_Custom,
MM_GROUP_TYPE_Desk }
- enum [MM_GROUP_ELEM_TYPE](#) {
MM_GROUP_ELEM_TYPE_Operator,
MM_GROUP_ELEM_TYPE_Client }
- enum [FT_C_PROFILE_TYPE](#) {
FT_C_PROFILE_TYPE_Operator,
FT_C_PROFILE_TYPE_Member }
- enum [FT_C_BILATERAL_ROLE](#) {
FT_C_BILATERAL_ROLE_Dealer,
FT_C_BILATERAL_ROLE_MarketMaker,
FT_C_BILATERAL_ROLE_Both }
- enum [FT_C_PRICE_EXEC_VIEW](#) {
FT_C_PRICE_EXEC_VIEW_No,
FT_C_PRICE_EXEC_VIEW_OnlyRate,
FT_C_PRICE_EXEC_VIEW_Yes }
- enum [FT_MF_DOWNLOAD_STATUS_CODE](#) {
[FT_MF_DOWNLOAD_STATUS_InProgress](#),
[FT_MF_DOWNLOAD_STATUS_Done](#) }

- enum `MM_YIELD_LIMIT` {
`MM_YIELD_LIMIT_No`,
`MM_YIELD_LIMIT_OnlyEdit`,
`MM_YIELD_LIMIT_OnlyFilter`,
`MM_YIELD_LIMIT_EditAndFilter` }
- enum `MM_FILTER_ADMIN_TYPE` {
`MM_FILTER_ADMIN_TYPE_Default`,
`MM_FILTER_ADMIN_TYPE_All`,
`MM_FILTER_ADMIN_TYPE_OnlyRem` }
Used only for Supervisor users.
- enum `MM_RFQ_ACCEPTANCE_TYPE` {
`MM_RFQ_ACCEPTANCE_TYPE_OnlyManual`,
`MM_RFQ_ACCEPTANCE_TYPE_OnlyMarketBest`,
`MM_RFQ_ACCEPTANCE_TYPE_All` }
- enum `MM_TX_SWITCH_KEY_TYPE` {
`MM_TX_SWITCH_KEY_TYPE_DeskID`,
`MM_TX_SWITCH_KEY_TYPE_OperatorID`,
`MM_TX_SWITCH_KEY_TYPE_ClientID`,
`MM_TX_SWITCH_KEY_TYPE_StrategyManager`,
`MM_TX_SWITCH_KEY_TYPE_StrategyName`,
`MM_TX_SWITCH_KEY_TYPE_Market` }
- enum `MM_SWITCH` {
`MM_SWITCH_On`,
`MM_SWITCH_Off` }
- enum `STRATEGY_ADDINFO_PROP` {
`STRATEGY_ADDINFO_PROP_Undef`,
`STRATEGY_ADDINFO_PROP_NotAlgo` }
- enum `MM_AUDIT_TYPE` {
`MM_AUDIT_TYPE_Undef`,
`MM_AUDIT_TYPE_Info`,
`MM_AUDIT_TYPE_Blocker`,
`MM_AUDIT_TYPE_Warning` }
- enum `MM_SETTLEMENT_DATE_TYPE` {
`MM_SETTLEMENT_DATE_TYPE_Future`,
`MM_SETTLEMENT_DATE_TYPE_OnlyRegular` }

Variables

- `STRING *const CLASS_OF_SERVICE_ACCESS_POINT = "ACCESS_POINT"`
- `STRING *const CLASS_OF_SERVICE_ADAPTER = "ADAPTER"`
- `STRING *const FT_BROKER_DMA = "DMA"`
- `STRING *const FT_C_CATEGORY_ECONOMICS = "Economics"`
- `STRING *const FT_C_CATEGORY_GENERAL = "General"`
- `STRING *const FT_C_CATEGORY_INDEX = "Index"`
- `STRING *const FT_C_CATEGORY_MARKET = "Market"`
- `STRING *const FT_C_CATEGORY_POLITICS = "Politics"`
- `STRING *const FT_C_CURRENCY_EURO = "EUR"`

- **STRING** *const **FT_C_CURRENCY_UNDEF** = " "
- **STRING** *const **FT_C_CURRENCY_USD** = "USD"
- **STRING** *const **FT_C_MARKET_BIT_MCW** = "MCW"
- **STRING** *const **FT_C_MARKET_BIT_MTA** = "MTA"
- **STRING** *const **FT_C_MARKET_BIT_NM** = "NM"
- **STRING** *const **FT_C_TREE_SEP** = "/"
- **STRING** *const **FT_C_TREE_SPC** = " "
- **STRING** *const **FT_INTERFACE_COM** = "COM"
- **STRING** *const **FT_INTERFACE_CORBA** = "CORBA"
- **STRING** *const **FT_INTERFACE_OMI** = "OMI"
- **STRING** *const **FT_MARKET_BTf** = "BTf"
- **STRING** *const **FT_MARKET_EBM** = "EBM"
- **STRING** *const **FT_MARKET_HDAT** = "HDAT"
- **STRING** *const **FT_MARKET_IDEM** = "IDEM"
- **STRING** *const **FT_MARKET_MCW** = "MCW"
- **STRING** *const **FT_MARKET_MOT** = "MOT"
- **STRING** *const **FT_MARKET_MRC** = "MRC"
- **STRING** *const **FT_MARKET_MTA** = "MTA"
- **STRING** *const **FT_MARKET_PCT** = "PCT"
- **STRING** *const **FT_MARKET_REPOS** = "REPOS"
- **STRING** *const **FT_OPTION_ANY** = "-any"
- **STRING** *const **FT_OPTION_CORBADDRESS** = "-corbaaddr"
- **STRING** *const **FT_OPTION_CORBANETINTFCE** = "-corbanetinterface"
- **STRING** *const **FT_OPTION_GID** = "-groupid"
- **STRING** *const **FT_OPTION_LNSADDR** = "-lnsaddr"
- **STRING** *const **FT_OPTION_LNSLISTENERPORT** = "-lnslistenerport"
- **STRING** *const **FT_OPTION_LNSNETINTFCE** = "-lnsnetinterface"
- **STRING** *const **FT_OPTION_LNSPORT** = "-lnsport"
- **STRING** *const **FT_OPTION_LNSTTL** = "-lnsttl"
- **STRING** *const **FT_OPTION_PID** = "-masterid"
- **STRING** *const **FT_OPTION_PORT** = "-port"
- **STRING** *const **FT_OPTION_PUBLICADDRESS** = "-publicaddress"
- **STRING** *const **FT_OPTION_SHLPATH** = "-shared"
- **STRING** *const **FT_OPTION_SID** = "-servid"
- **STRING** *const **FT_SERVICE_ADAPTORS** = "FTAdaptor"
- **STRING** *const **FT_SERVICE_ENGINE_EQ** = "FTEngineEquities"
- **STRING** *const **FT_SERVICE_ENGINE_EQ_MASTER** = "FTEngineMetaMaster"
- **STRING** *const **FT_SERVICE_ENGINE_EQ_PRIVATE** = "FTEngineMetaPrivate"
- **STRING** *const **FT_SERVICE_MASTER_ANAGRAFICA** = "FTMasterFileManager"
- **STRING** *const **FT_SERVICE_MONITOR** = "FTMonitor"
- **STRING** *const **FT_SERVICE_NEW_RISK_MANAGEMENT** = "FTEngineNewRiskMng"
- **STRING** *const **FT_SERVICE_POS_KEEPING** = "FTPositionKeeping"
- **STRING** *const **FT_SERVICE_PRICE_ENGINE** = "FTPriceEngine"
- **STRING** *const **FT_SERVICE_PUSH_SERVER** = "FTPushServer"
- **STRING** *const **FT_SERVICE_READ_DATA_MANAGER** = "FTReadDataManager"
- **STRING** *const **FT_SERVICE_READ_PCM** = "FTReadProfileCardManager"
- **STRING** *const **FT_SERVICE_READ_YAS** = "FTReadYasProcessManager"
- **STRING** *const **FT_SERVICE_RISK_MANAGEMENT** = "FTEngineRiskMng"
- **STRING** *const **FT_SERVICE_WRITE_DATA_MANAGER** = "FTWriteDataManager"
- **STRING** *const **FT_SERVICE_WRITE_PCM** = "FTWriteProfileCardManager"
- **STRING** *const **METAMARKET** = "METAMARKET"
- **STRING** *const **MMERROR** = "MM Error"
- **STRING** *const **MM_CLUSTER_PRIVATE** = "_PRIVATE"
- **STRING** *const **MM_CLUSTER_PUBLIC** = "_PUBLIC"

- `STRING *const MM_CONNECTION_TAG = "MM"`
- `STRING *const MM_MAIL_SYSYSTEM_SENDER = "SYSTEM MAIL"`
- `STRING *const MM_PROFILE_YIELD = "RESERVED_YIELD"`
- `STRING *const MM_PROF_INHERITED_VALUE_STRING = "*"`
- `STRING *const MRKERROR = "MRK Error"`
- `STRING *const PROTOCOL_CORBA = "CORBA"`
- `STRING *const PROTOCOL_IDP = "IDP"`
- `INT const FT_C_NULL_NPV = -9999999`
- `INT const FT_C_NULL_RATE = -999999`
- `INT const FT_C_NULL_SPREAD = -999999`
- `INT const FT_C_SECURITY_TYPE_All = -1`
- `INT const MM_PROF_INHERITED_VALUE_INT = -1`
- `INT const MM_PROF_INHERITED_VALUE_SPREAD = -9999`
- `INT const FT_C_NULL_PRICE = 0`
- `INT const FT_C_ACCOUNT_ALIAS_PER_OPERATORKey = 1`
- `INT const FT_C_ACCOUNT_NUMBER_LEN = 128`
- `INT const FT_C_ACCOUNT_PER_CLIENTKey = 1`
- `INT const FT_C_ALLOC_ERROR_LEN = 128`
- `INT const FT_C_ASSIGNMENTKey = 1`
- `INT const FT_C_AUCTION_HISTORYKey = 1`
- `INT const FT_C_BALANCEKey = 1`
- `INT const FT_C_BASKETKey = 1`
- `INT const FT_C_BASKET_COMPOSITIONKey = 1`
- `INT const FT_C_BASKET_LEN = 16`
- `INT const FT_C_BASKET_STATUSKey = 1`
- `INT const FT_C_BLOTTERKey = 1`
- `INT const FT_C_BLOTTER_SWITCH_LINKKey = 1`
- `INT const FT_C_BMK_GROUPKey = 1`
- `INT const FT_C_BMK_GROUP_SECKey = 1`
- `INT const FT_C_BOOKKey = 1`
- `INT const FT_C_BROKERKey = 1`
- `INT const FT_C_BULK_STRATEGY_PARAMETER_LEN = 128`
- `INT const FT_C_CALENDARKey = 1`
- `INT const FT_C_CALENDAR_EXCPKey = 1`
- `INT const FT_C_CALENDAR_WEEKKey = 1`
- `INT const FT_C_CAPS_GLOBALKey = 1`
- `INT const FT_C_CAPS_PARAMKey = 1`
- `INT const FT_C_CAPS_PERIODKey = 1`
- `INT const FT_C_CARE_ORDER_EDIT_REQUESTKey = 1`
- `INT const FT_C_CARE_ORDER_SPLITIdKey = 1`
- `INT const FT_C_CARE_ORDER_SPLIT_HISTORYKey = 1`
- `INT const FT_C_CARE_SPLIT_NO = 16`
- `INT const FT_C_CLASS_LEN = 16`
- `INT const FT_C_CLEARING_HOUSE_LEN = 16`
- `INT const FT_C_CLEARING_MEMBERKey = 1`
- `INT const FT_C_CLIENTKey = 1`
- `INT const FT_C_CLIENT_FILLKey = 1`
- `INT const FT_C_CLIENT_PER_OPERATORKey = 1`
- `INT const FT_C_CLIENT_PREALLOCATION_LEN = 100`
- `INT const FT_C_CONTRACT_INFOKey = 1`
- `INT const FT_C_CONTRACT_REPORTKey = 1`
- `INT const FT_C_COUNTERPARTKey = 1`
- `INT const FT_C_COUNTERPART_SETUPKey = 1`
- `INT const FT_C_COUNTRYKey = 1`

- [INT](#) const **FT_C_COUPON_PLAN**Key = 1
- [INT](#) const **FT_C_CREDIT_LINE_ECL**Key = 1
- [INT](#) const **FT_C_CREDIT_LINE_NCL**Key = 1
- [INT](#) const **FT_C_CROSS_ORDER**IdKey = 1
- [INT](#) const **FT_C_CURRENCY**Key = 1
- [INT](#) const **FT_C_CUSTOMER_PER_OPER**Key = 1
- [INT](#) const **FT_C_CUST_OP_EXCL_LIST**Key = 1
- [INT](#) const **FT_C_CUTOFF**Key = 1
- [INT](#) const **FT_C_CUTOFF_LEN** = 16
- [INT](#) const **FT_C_DATE_LEN** = 16
- [INT](#) const **FT_C_DEALING_INSTRUCTION**Key = 1
- [INT](#) const **FT_C_DEPTH**Key = 1
- [INT](#) const **FT_C_DEPTH_RFQOFFER**Key = 1
- [INT](#) const **FT_C_DER_CLASS_INFO**Key = 1
- [INT](#) const **FT_C_DER_THEO_PRICE**Key = 1
- [INT](#) const **FT_C_DESK_LEN** = 12
- [INT](#) const **FT_C_EXCHANGE**Key = 1
- [INT](#) const **FT_C_EXCHANGE_LEN** = 12
- [INT](#) const **FT_C_EXECK**Key = 1
- [INT](#) const **FT_C_EXEC_STAT**Key = 1
- [INT](#) const **FT_C_EXERCISE**Key = 1
- [INT](#) const **FT_C_FAX_LEN** = 16
- [INT](#) const **FT_C_FILL**IdKey = 1
- [INT](#) const **FT_C_FILL_ALLOC_TRANS**Key = 1
- [INT](#) const **FT_C_FILL_CHECK_ALLOCK**Key = 1
- [INT](#) const **FT_C_FILL_CORRECT_OR_CANCEL**Key = 1
- [INT](#) const **FT_C_FILL_SPLIT**Key = 1
- [INT](#) const **FT_C_FIRM_CODE_DEFINITION**Key = 1
- [INT](#) const **FT_C_FLOAT_RATE**Key = 1
- [INT](#) const **FT_C_FLOAT_RATE_LEN** = 16
- [INT](#) const **FT_C_GC_COMPOSITION**Key = 1
- [INT](#) const **FT_C_GC_FILL**IdKey = 1
- [INT](#) const **FT_C_GC_QTY_LIMITS**Key = 1
- [INT](#) const **FT_C_GC_RULES**Key = 1
- [INT](#) const **FT_C_GIVE_ORDER**Key = 1
- [INT](#) const **FT_C_GLOBAL_LIMIT**Key = 1
- [INT](#) const **FT_C_IDENTITYTYPE_LEN** = 16
- [INT](#) const **FT_C_INDIRECT_FILL**Key = 1
- [INT](#) const **FT_C_INDUSTRY**Key = 1
- [INT](#) const **FT_C_INDUSTRY_GROUP_LEN** = 128
- [INT](#) const **FT_C_INDUSTRY_LEN** = 16
- [INT](#) const **FT_C_INDUSTRY_SUBGROUP_LEN** = 128
- [INT](#) const **FT_C_INFO_SUMMARY**Key = 1
- [INT](#) const **FT_C_INSTRUMENT_CLASS**Key = 1
- [INT](#) const **FT_C_INSTRUMENT_CLASS_LEN** = 16
- [INT](#) const **FT_C_INVENTORY_BOOK**Key = 1
- [INT](#) const **FT_C_INVENTORY_GROUP**Key = 1
- [INT](#) const **FT_C_INVENTORY_GROUP_MEMBER**Key = 1
- [INT](#) const **FT_C_INVENTORY_TRADING_IDEA_Key** = 1
- [INT](#) const **FT_C_ISIN_LEN** = 12
- [INT](#) const **FT_C_ISSUER**Key = 1
- [INT](#) const **FT_C_ISSUERTYPE_LEN** = 16
- [INT](#) const **FT_C_ISSUER_LEN** = 16
- [INT](#) const **FT_C_LAST_ERR_DESC**Key = 1

- `INT` const `FT_C_LINKED_GROUPKey` = 1
- `INT` const `FT_C_LINKED_SETTL_SYSTEMSKey` = 1
- `INT` const `FT_C_LINK_BULK_LEN` = 16
- `INT` const `FT_C_LINK_GROUP_LEN` = 16
- `INT` const `FT_C_MAILKey` = 1
- `INT` const `FT_C_MAIL_DESTINATION_LEN` = 10
- `INT` const `FT_C_MARKETKey` = 1
- `INT` const `FT_C_MARKET_CALENDARKey` = 1
- `INT` const `FT_C_MARKET_CALENDAR_EXCPKey` = 1
- `INT` const `FT_C_MARKET_CALENDAR_WEEKKey` = 1
- `INT` const `FT_C_MARKET_CAPABILITYKey` = 1
- `INT` const `FT_C_MARKET_COUNTRYKey` = 1
- `INT` const `FT_C_MARKET_CURRENCYKey` = 1
- `INT` const `FT_C_MARKET_DATEKey` = 1
- `INT` const `FT_C_MARKET_DATE_VALUEKey` = 1
- `INT` const `FT_C_MARKET_EXTKey` = 1
- `INT` const `FT_C_MARKET_FLOAT_RATEKey` = 1
- `INT` const `FT_C_MARKET_INDUSTRYKey` = 1
- `INT` const `FT_C_MARKET_INFOKey` = 1
- `INT` const `FT_C_MARKET_ISSUERKey` = 1
- `INT` const `FT_C_MARKET_LEN` = 12
- `INT` const `FT_C_MARKET_MAKERKey` = 1
- `INT` const `FT_C_MARKET_MODELKey` = 1
- `INT` const `FT_C_MARKET_MODEL_LEN` = 16
- `INT` const `FT_C_MARKET_MODEL_TIMETABLEKey` = 1
- `INT` const `FT_C_MARKET_OPERATORKey` = 1
- `INT` const `FT_C_MARKET_OPERATOR_ACCESS_RIGHTKey` = 1
- `INT` const `FT_C_MARKET_OPERATOR_PROFILEKey` = 1
- `INT` const `FT_C_MARKET_OTC_BROKERKey` = 1
- `INT` const `FT_C_MARKET_PER_BROKERKey` = 1
- `INT` const `FT_C_MARKET_SETTL_GROUP_SYSTEMKey` = 1
- `INT` const `FT_C_MARKET_SETTL_INFORMATIONKey` = 1
- `INT` const `FT_C_MARKET_SETTL_SYSTEMKey` = 1
- `INT` const `FT_C_MARKET_STATEKey` = 1
- `INT` const `FT_C_MARKET_TERMKey` = 1
- `INT` const `FT_C_MARKET_TERM_DATESKey` = 1
- `INT` const `FT_C_MARKET_VIEWKey` = 1
- `INT` const `FT_C_MARKET_VIEW_COMPOSITIONKey` = 1
- `INT` const `FT_C_MATURITY_BASKETKey` = 1
- `INT` const `FT_C_MAT_BASKET_ID_LEN` = 16
- `INT` const `FT_C_MEMBERKey` = 1
- `INT` const `FT_C_MEMBER_ACCOUNTKey` = 1
- `INT` const `FT_C_MEMBER_ACCOUNT_EXCEPTIONKey` = 1
- `INT` const `FT_C_MEMBER_ACCOUNT_INFOKey` = 1
- `INT` const `FT_C_MEMBER_BY_SECURITYKey` = 1
- `INT` const `FT_C_MEMBER_LEN` = 16
- `INT` const `FT_C_MEMBER_MIN_QTYKey` = 1
- `INT` const `FT_C_MEMBER_PRESETTL_INFO_SETTLSYSKey` = 1
- `INT` const `FT_C_MEMBER_PROFILE_INFOKey` = 1
- `INT` const `FT_C_MEMBER_QUOTEACCKey` = 1
- `INT` const `FT_C_MEMBER_RISKKey` = 1
- `INT` const `FT_C_MEMBER_SECTION_PROFILEKey` = 1
- `INT` const `FT_C_MEMBER_SETTL_SYSTEMSKey` = 1
- `INT` const `FT_C_MEMBER_STATEKey` = 1

- `INT const FT_C_MEMBER_STATISTICKey = 1`
- `INT const FT_C_MEMBER_TAG_ACCOUNTKey = 1`
- `INT const FT_C_MEMBER_TAG_ACCOUNT_VALUESKey = 1`
- `INT const FT_C_MIC_LEN = 16`
- `INT const FT_C_MIC_TIMEZONEKey = 1`
- `INT const FT_C_MIFID_PRICE_EXECKey = 1`
- `INT const FT_C_MKT_LINKED_MEMBERSKey = 1`
- `INT const FT_C_MMT_FLAGS_LEN = 14`
- `INT const FT_C_MRK_CLIENTKey = 1`
- `INT const FT_C_MSG_LEN = 16`
- `INT const FT_C_MULTI_MEMBERKey = 1`
- `INT const FT_C_NEWS_BODYKey = 1`
- `INT const FT_C_NEWS_CATEGORY_LEN = 16`
- `INT const FT_C_NEWS_HEADERKey = 1`
- `INT const FT_C_NEWS_LEN = 1024`
- `INT const FT_C_OFFICIAL_PRICEKey = 1`
- `INT const FT_C_ONBEHALFOFKey = 1`
- `INT const FT_C_OPEN_FILLKey = 1`
- `INT const FT_C_OPERATORKey = 1`
- `INT const FT_C_OPERATOR_ACCOUNT_EXCLKey = 1`
- `INT const FT_C_OPERATOR_IP_RANGESKey = 1`
- `INT const FT_C_OPERATOR_LEN = 16`
- `INT const FT_C_OPERATOR_PROFILEKey = 1`
- `INT const FT_C_OPERATOR_STATEKey = 1`
- `INT const FT_C_OP_CONNECTION_STATEKey = 1`
- `INT const FT_C_ORDERIdKey = 1`
- `INT const FT_C_ORDER_BOOK_INFOKey = 1`
- `INT const FT_C_ORDER_BULKKey = 1`
- `INT const FT_C_ORDER_EXTRA_INFOKey = 1`
- `INT const FT_C_ORDER_HISTORYIdKey = 1`
- `INT const FT_C_ORDER_NUM = 100`
- `INT const FT_C_ORD_CHANNEL_LEN = 16`
- `INT const FT_C_ORD_SERVICE_LEN = 16`
- `INT const FT_C_OTC_FILLIdKey = 1`
- `INT const FT_C_OTC_FILL_MLEGKey = 1`
- `INT const FT_C_OTC_STATISTICKey = 1`
- `INT const FT_C_PAGE_BOOK_ROW_NUMBER = 10`
- `INT const FT_C_PAGE_DEPTH_ROW_NUMBER = 10`
- `INT const FT_C_PAGE_LEN = 1024`
- `INT const FT_C_PAYMENT_FREQUENCESKey = 1`
- `INT const FT_C_PERIOD_SEQUENCEKey = 1`
- `INT const FT_C_PHASE_DESCRIPTION_LEN = 16`
- `INT const FT_C_PLATFORM_EMULATEDKey = 1`
- `INT const FT_C_PREVIEWKey = 1`
- `INT const FT_C_PRICE_EXECKey = 1`
- `INT const FT_C_PRICE_EXEC_BESTWORSTKey = 1`
- `INT const FT_C_PRICE_EXEC_DAILYKey = 1`
- `INT const FT_C_PRICE_EXEC_HISTORYKey = 1`
- `INT const FT_C_PRICE_EXEC_MINMAXKey = 1`
- `INT const FT_C_PRICE_EXEC_WNDKey = 1`
- `INT const FT_C_PRIVATE_BOOKKey = 1`
- `INT const FT_C_PRIVATE_DEPTHKey = 1`
- `INT const FT_C_PRODUCT_LIMITKey = 1`
- `INT const FT_C_PROFILE_LEN = 16`

- `INT` const `FT_C_PROFILE_VALUE_LEN` = 16
- `INT` const `FT_C_QUOTEIdKey` = 1
- `INT` const `FT_C_QUOTELIST_LEN` = 100
- `INT` const `FT_C_QUOTE_HISTORYIdKey` = 1
- `INT` const `FT_C_QUOTE_INFO_LEN` = 128
- `INT` const `FT_C_QUOTE_PRICE_EDITIdKey` = 1
- `INT` const `FT_C_RATING_LEN` = 16
- `INT` const `FT_C_REPORTKey` = 1
- `INT` const `FT_C_REQSEC_NUM` = 100
- `INT` const `FT_C_REQUEST_FOR_QUOTEIdKey` = 1
- `INT` const `FT_C_REQUEST_FOR_QUOTE_MLEGKey` = 1
- `INT` const `FT_C_REQUEST_FOR_QUOTE_SWITCHIdKey` = 1
- `INT` const `FT_C_RFCQ_BOOKKey` = 1
- `INT` const `FT_C_RFCQ_BUY_SIDE_SUMMARYKey` = 1
- `INT` const `FT_C_RFCQ_BUY_SIDE_TRADING_LISTKey` = 1
- `INT` const `FT_C_RFCQ_BUY_SIDE_TRADING_LIST_LEG_INFOKey` = 1
- `INT` const `FT_C_RFCQ_SECTION_ENABLEKey` = 1
- `INT` const `FT_C_RFCQ_SECURITY_EXCLUSIONKey` = 1
- `INT` const `FT_C_RFCQ_SELL_SIDE_SUMMARYKey` = 1
- `INT` const `FT_C_RFCQ_SELL_SIDE_TRADING_LISTKey` = 1
- `INT` const `FT_C_RFCQ_SELL_SIDE_TRADING_LIST_LEG_INFOKey` = 1
- `INT` const `FT_C_RFCQ_TRADING_LIST_SUMMARYKey` = 1
- `INT` const `FT_C_RFCQ_TRADING_RELATIONKey` = 1
- `INT` const `FT_C_RFCQ_TRADING_RELATION_EXCEPTIONKey` = 1
- `INT` const `FT_C_RFCQ_TRADING_RELATION_TRADERKey` = 1
- `INT` const `FT_C_RFCQ_TRADING_RELATION_TRADER_EXCEPTIONKey` = 1
- `INT` const `FT_C_RFCQ_TYPE_EXCEPTIONKey` = 1
- `INT` const `FT_C_RFQ_BULK_RFQ_ORDERKey` = 1
- `INT` const `FT_C_RFQ_DESTINATION_LEN` = 10
- `INT` const `FT_C_RFQ_EVENTKey` = 1
- `INT` const `FT_C_RFQ_EXCLUSIONKey` = 1
- `INT` const `FT_C_RFQ_MLEG_EXTRA_INFOKey` = 1
- `INT` const `FT_C_RFQ_MLEG_STREAM_INFOKey` = 1
- `INT` const `FT_C_RFQ_MSGKey` = 1
- `INT` const `FT_C_RFQ_ORDERKey` = 1
- `INT` const `FT_C_RFQ_PROFILEKey` = 1
- `INT` const `FT_C_RFQ_PROFILE_PER_RFQTYPEKey` = 1
- `INT` const `FT_C_RFQ_QUOTEKey` = 1
- `INT` const `FT_C_RFQ_QUOTE_RANKKey` = 1
- `INT` const `FT_C_RFQ_REQIdKey` = 1
- `INT` const `FT_C_RFQ_SLIM_QUOTEKey` = 1
- `INT` const `FT_C_RFQ_TYPE_MAPPINGKey` = 1
- `INT` const `FT_C_ROW_BOOKKey` = 1
- `INT` const `FT_C_ROW_DEPTHKey` = 1
- `INT` const `FT_C_SECTIONKey` = 1
- `INT` const `FT_C_SECTION_CALENDARKey` = 1
- `INT` const `FT_C_SECTION_INFOKey` = 1
- `INT` const `FT_C_SECTION_MEMBERKey` = 1
- `INT` const `FT_C_SECTION_PLANNINGKey` = 1
- `INT` const `FT_C_SECURITYKey` = 1
- `INT` const `FT_C_SECURITY_BOKey` = 1
- `INT` const `FT_C_SECURITY_EXTKey` = 1
- `INT` const `FT_C_SECURITY_GROUPKey` = 1
- `INT` const `FT_C_SECURITY_GROUP_LEN` = 16

- `INT const FT_C_SECURITY_ISSUEKey = 1`
- `INT const FT_C_SECURITY_LISTKey = 1`
- `INT const FT_C_SECURITY_PLANNINGKey = 1`
- `INT const FT_C_SECURITY_STATEKey = 1`
- `INT const FT_C_SECURITY_STATE_HISTKey = 1`
- `INT const FT_C_SEC_GROUP_COMPKey = 1`
- `INT const FT_C_SELL_SIDE_MEMBERKey = 1`
- `INT const FT_C_SENIORITY_LEN = 16`
- `INT const FT_C_SERVICE_CHANNELKey = 1`
- `INT const FT_C_SETTLEMENT_PREVIEWKey = 1`
- `INT const FT_C_SETTL_CHANNEL_LEN = 16`
- `INT const FT_C_SETTL_CIRCUITKey = 1`
- `INT const FT_C_SETTL_GROUPKey = 1`
- `INT const FT_C_SETTL_GROUP_SYSTEMKey = 1`
- `INT const FT_C_SETTL_INFORMATIONKey = 1`
- `INT const FT_C_SETTL_NOTIFYKey = 1`
- `INT const FT_C_SETTL_SYSTEMKey = 1`
- `INT const FT_C_SETTL_SYSTEM_INFOKey = 1`
- `INT const FT_C_SETUP_REMINDKey = 1`
- `INT const FT_C_SHORTID_LEN = 16`
- `INT const FT_C_SHORT_CODE_MAPKey = 1`
- `INT const FT_C_SPLIT_ACCOUNTINFO_LEN = 100`
- `INT const FT_C_SPREAD_SPOT_DATAKey = 1`
- `INT const FT_C_SPREAD_SPOT_TIMEKey = 1`
- `INT const FT_C_STATISTICSKey = 1`
- `INT const FT_C_STATISTICS_EXTKey = 1`
- `INT const FT_C_STATSKey = 1`
- `INT const FT_C_STRATEGY_CONFIGKey = 1`
- `INT const FT_C_STRATEGY_LEGKey = 1`
- `INT const FT_C_STRATEGY_MANAGERKey = 1`
- `INT const FT_C_STRATEGY_PARAMETER_LEN = 1024`
- `INT const FT_C_STRATEGY_PER_CLIENTKey = 1`
- `INT const FT_C_STRATEGY_PER_CLIENT_PERMISSIONKey = 1`
- `INT const FT_C_STRATEGY_PER_OPERATORKey = 1`
- `INT const FT_C_STRATEGY_PER_OPERATOR_PERMISSIONKey = 1`
- `INT const FT_C_STRATEGY_VERSION_LEN = 16`
- `INT const FT_C_SUB_FILLIdKey = 1`
- `INT const FT_C_SWIFT_CODE_LEN = 16`
- `INT const FT_C_SWIFT_LEN = 11`
- `INT const FT_C_TAG_NAME_LEN = 16`
- `INT const FT_C_TELEPHONE_LEN = 16`
- `INT const FT_C_TERM_LEN = 16`
- `INT const FT_C_TICKSKey = 1`
- `INT const FT_C_TOTAL_STATISTICSKey = 1`
- `INT const FT_C_TRADING_BOOKKey = 1`
- `INT const FT_C_TRADING_BOOK_AUTO_NEGKey = 1`
- `INT const FT_C_TRADING_BOOK_ID_LEN = 16`
- `INT const FT_C_TRADING_BOOK_SECTIONKey = 1`
- `INT const FT_C_TRADING_BOOK_STATIC_COMPKey = 1`
- `INT const FT_C_TRADING_STATEKey = 1`
- `INT const FT_C_TRADING_STATE_HISTKey = 1`
- `INT const FT_C_TX_RESULT_DESC_LEN = 128`
- `INT const FT_C_UNDERLYINGKey = 1`
- `INT const FT_C_UNDERLYING_BOKey = 1`

- `INT` const `FT_C_UNDERWRITER_LEN` = 128
- `INT` const `FT_C_USER_PERMISSIONKey` = 1
- `INT` const `FT_C_VIEWSKey` = 1
- `INT` const `FT_C_VISIBLE_PRICES` = 100
- `INT` const `FT_C_ZIPCODE_LEN` = 10
- `INT` const `FT_FIX_MASS_ACTIONKey` = 1
- `INT` const `FT_FIX_ORDERKey` = 1
- `INT` const `FT_FIX_QUOTEKey` = 1
- `INT` const `FT_FIX_REQUEST_FOR_QUOTE_MLEGKey` = 1
- `INT` const `FT_FIX_RFQ_ORDERKey` = 1
- `INT` const `FT_FIX_RFQ_QUOTEKey` = 1
- `INT` const `FT_MF_DOWNLOAD_STATUSKey` = 1
- `INT` const `MM_ADD_INFOKey` = 1
- `INT` const `MM_ANONYMOUS_OPERATORKey` = 1
- `INT` const `MM_CHECK_ORDERKey` = 1
- `INT` const `MM_CLIENT_COUNTERPARTKey` = 1
- `INT` const `MM_CLIENT_PROFILE_DEFINITIONKey` = 1
- `INT` const `MM_CLIENT_PROFILE_MASTERKey` = 1
- `INT` const `MM_CLIENT_PROF_DEF_EXP_HISTORYKey` = 1
- `INT` const `MM_CLI_FIRMTYPEKey` = 1
- `INT` const `MM_CONVERSIONSKey` = 1
- `INT` const `MM_CURRENCYKey` = 1
- `INT` const `MM_CUTOFF_EXPIREDKey` = 1
- `INT` const `MM_CUTOFF_TIMEKey` = 1
- `INT` const `MM_DEA_FLAG_CLI_CFGKey` = 1
- `INT` const `MM_DEA_FLAG_OP_CFGKey` = 1
- `INT` const `MM_DEPTH_LEVEL_MRK_DEFAULTKey` = 1
- `INT` const `MM_DEPTH_LEVEL_OP_PERMISSIONKey` = 1
- `INT` const `MM_DESKKey` = 1
- `INT` const `MM_ENXMEMBER_LEN` = 16
- `INT` const `MM_ERROR_DESCRIPTIONKey` = 1
- `INT` const `MM_EXPIRED_SEC_INFOKey` = 1
- `INT` const `MM_FILTER_AUDITKey` = 1
- `INT` const `MM_FILTER_AUDIT_MESSAGE_LEN` = 128
- `INT` const `MM_FILTER_BLOCKKey` = 1
- `INT` const `MM_FILTER_GROUPKey` = 1
- `INT` const `MM_FILTER_GROUP_DEFINITIONKey` = 1
- `INT` const `MM_FILTER_PROFILEKey` = 1
- `INT` const `MM_FORCE_SHORT_CODEKey` = 1
- `INT` const `MM_H24_SEC_CLOSUREKey` = 1
- `INT` const `MM_HOLD_VIOLATIONKey` = 1
- `INT` const `MM_INT_ROUTE_RULEKey` = 1
- `INT` const `MM_LANG_LEN` = 16
- `INT` const `MM_MARKET_DATEKey` = 1
- `INT` const `MM_MARKET_HIERARCHYKey` = 1
- `INT` const `MM_MARKET_MAKERKey` = 1
- `INT` const `MM_MARKET_MAKER_ALIASKey` = 1
- `INT` const `MM_MEMBER_BOOKKey` = 1
- `INT` const `MM_MMAK_CODE_LEN` = 12
- `INT` const `MM_MRKOPERATOR_STATEKey` = 1
- `INT` const `MM_MRK_DEFAULT_CURRENCYKey` = 1
- `INT` const `MM_NEW_CHECK_ORDERKey` = 1
- `INT` const `MM_ONESHOT_ORDERKey` = 1
- `INT` const `MM_OPERATORKey` = 1

- [INT](#) const [MM_OPERATOR_GROUPKey](#) = 1
- [INT](#) const [MM_OPERATOR_PERMISSIONKey](#) = 1
- [INT](#) const [MM_OPERATOR_PER_DESKKey](#) = 1
- [INT](#) const [MM_ORDER_OTRKey](#) = 1
- [INT](#) const [MM_ORDER_VIEW_PERMISSIONKey](#) = 1
- [INT](#) const [MM_OTC_MARKETKey](#) = 1
- [INT](#) const [MM_PANICKey](#) = 1
- [INT](#) const [MM_PERCENTAGE_DEFINITIONKey](#) = 1
- [INT](#) const [MM_POLICY_MARKET_REQKey](#) = 1
- [INT](#) const [MM_POLICY_MARKET_RESKey](#) = 1
- [INT](#) const [MM_POTENTIAL_PORTFOLIOKey](#) = 1
- [INT](#) const [MM_PROFILE_CAPABILITYKey](#) = 1
- [INT](#) const [MM_PROFILE_MASTERKey](#) = 1
- [INT](#) const [MM_SECURITY_EXTKey](#) = 1
- [INT](#) const [MM_SECURITY_OTRKey](#) = 1
- [INT](#) const [MM_SELFMATCH_QUOTE_CLIENTIDKey](#) = 1
- [INT](#) const [MM_SHORT_GROUP_LEN](#) = 16
- [INT](#) const [MM_STRATEGY_ADDINFOKey](#) = 1
- [INT](#) const [MM_SUBSC_ERR_SOURCE](#) = 100
- [INT](#) const [MM_SYNCORD_INFOKey](#) = 1
- [INT](#) const [MM_SYNCQUOTE_INFOKey](#) = 1
- [INT](#) const [MM_SYNC_ORDERKey](#) = 1
- [INT](#) const [MM_SYNC_QUOTEKey](#) = 1
- [INT](#) const [MM_TRANSACTION_SWITCHKey](#) = 1
- [INT](#) const [MM_TX_STATUSKey](#) = 1
- [INT](#) const [MM_VOLATILITY_PARAMKey](#) = 1
- [INT](#) const [UM_LNSSyncQuoteErrID](#) = 13
- [INT](#) const [UM_ModHandlerID](#) = 1
- [INT](#) const [UM_PCMConfigFileID](#) = 12
- [INT](#) const [UM_TLResetMsgHandlerID](#) = 10
- [INT](#) const [UM_UserSessionsStartID](#) = 11
- [INT](#) const [FT_C_ACCOUNTCODE_LEN](#) = 200
- [INT](#) const [FT_C_ACCOUNTINFO_LEN](#) = 200
- [INT](#) const [FT_C_ACC_PER_CLI_AliasKey](#) = 2
- [INT](#) const [FT_C_ADDR_LIST_LEN](#) = 20
- [INT](#) const [FT_C_AGENT_ACCOUNT_LEN](#) = 20
- [INT](#) const [FT_C_CITY_LEN](#) = 24
- [INT](#) const [FT_C_CLIENT_FILLOrderKey](#) = 2
- [INT](#) const [FT_C_COUNTERPART_ABIKey](#) = 2
- [INT](#) const [FT_C_COUNTRY_DESC_LEN](#) = 20
- [INT](#) const [FT_C_ERROR_LEN](#) = 256
- [INT](#) const [FT_C_FREE_TEXT_LEN](#) = 256
- [INT](#) const [FT_C_FULL_STATUS_DESC_LEN](#) = 256
- [INT](#) const [FT_C_FUND_LEN](#) = 20
- [INT](#) const [FT_C_IDENTIFIER_VALUE_LEN](#) = 256
- [INT](#) const [FT_C_INTERNALPROP_LEN](#) = 256
- [INT](#) const [FT_C_INVENTORY_GROUP_NAMEKey](#) = 2
- [INT](#) const [FT_C_INVENTORY_TRADING_IDEA_MembersKey](#) = 2
- [INT](#) const [FT_C_LEI_LEN](#) = 20
- [INT](#) const [FT_C_LINKED_MEMBER_LEN](#) = 256
- [INT](#) const [FT_C_LONG_DESCRIPTION_LEN](#) = 256
- [INT](#) const [FT_C_MAX_TICKS_NUMBER](#) = 20
- [INT](#) const [FT_C_MEMBER_ACCOUNT_ALTKey](#) = 2
- [INT](#) const [FT_C_NAME_LEN](#) = 25

- `INT` const `FT_C_NOTIONAL_AMOUNT_LEN` = 20
- `INT` const `FT_C_PRICE_LEN` = 20
- `INT` const `FT_C_PROVIDERINFO_LEN` = 20
- `INT` const `FT_C_QUANTITY_LEN` = 20
- `INT` const `FT_C_RFQ_DESTINATIONEXT_LEN` = 20
- `INT` const `FT_C_SECTION_LEN` = 24
- `INT` const `FT_C_SECURITYSectionKey` = 2
- `INT` const `FT_C_SECURITY_LISTSectionKey` = 2
- `INT` const `FT_C_SOURCE_TOPIC_LEN` = 256
- `INT` const `FT_C_STRATEGY_DESCRIPTION_LEN` = 256
- `INT` const `FT_C_STRATEGY_LEGPositionKey` = 2
- `INT` const `FT_C_STRATEGY_MANAGER_LEN` = 24
- `INT` const `FT_C_TRADINGIDEAFORMAT_LEN` = 2048
- `INT` const `FT_C_TRADINGLEV_LEN` = 20
- `INT` const `FT_C_USER_PERMISSIONUserKey` = 2
- `INT` const `FT_C_VENUE_LEN` = 24
- `INT` const `MM_FILTER_AUDIT_MESSAGEEXT_LEN` = 256
- `INT` const `MM_MARKET_HIERARCHYParentKey` = 2
- `INT` const `MM_MARKET_MAKER_ALIASKey2` = 2
- `INT` const `MM_OPERATOR_PER_DESKOpKey` = 2
- `INT` const `QUOTES_BULK_LEN` = 200
- `INT` const `UM_DelHandlerID` = 2
- `INT` const `FT_C_ACCOUNT_ALIAS_PER_OPERATOR_ID` = 30159
- `INT` const `FT_C_ACCOUNT_LEN` = 32
- `INT` const `FT_C_ACCOUNT_PER_CLIENT_ID` = 30054
- `INT` const `FT_C_ADDRESS_LEN` = 32
- `INT` const `FT_C_ALIAS_TYPE_LEN` = 32
- `INT` const `FT_C_AREA_CODE_LEN` = 32
- `INT` const `FT_C_ASSIGNMENT_ID` = 30036
- `INT` const `FT_C_AUCTION_HISTORY_ID` = 30078
- `INT` const `FT_C_BALANCE_ID` = 30219
- `INT` const `FT_C_BASKET_COMPOSITION_ID` = 30005
- `INT` const `FT_C_BASKET_ID` = 30004
- `INT` const `FT_C_BASKET_STATUS_ID` = 30006
- `INT` const `FT_C_BLOTTER_ID` = 30181
- `INT` const `FT_C_BLOTTER_MSG_KEY_LEN` = 32
- `INT` const `FT_C_BLOTTER_QUERY_PARAM_ID` = 30182
- `INT` const `FT_C_BLOTTER_SWITCH_LINK_ID` = 30193
- `INT` const `FT_C_BMK_GROUP_ID` = 30022
- `INT` const `FT_C_BMK_GROUP_LEN` = 32
- `INT` const `FT_C_BMK_GROUP_SEC_ID` = 30026
- `INT` const `FT_C_BOOK_ID` = 30025
- `INT` const `FT_C_BROKER_CODE_LEN` = 32
- `INT` const `FT_C_BROKER_ID` = 30178
- `INT` const `FT_C_BROKER_LEN` = 32
- `INT` const `FT_C_CALENDAR_EXCP_ID` = 30096
- `INT` const `FT_C_CALENDAR_ID` = 30095
- `INT` const `FT_C_CALENDAR_WEEK_ID` = 30121
- `INT` const `FT_C_CAPS_GLOBAL_ID` = 30112
- `INT` const `FT_C_CAPS_PARAM_ID` = 30110
- `INT` const `FT_C_CAPS_PERIOD_ID` = 30111
- `INT` const `FT_C_CARE_ORDER_EDIT_REQUEST_ID` = 30163
- `INT` const `FT_C_CARE_ORDER_MERGE_ID` = 30164
- `INT` const `FT_C_CARE_ORDER_REQ_ID` = 30155

- [INT](#) const [FT_C_CARE_ORDER_SPLIT_HISTORY_ID](#) = 30165
- [INT](#) const [FT_C_CARE_ORDER_SPLIT_ID](#) = 30152
- [INT](#) const [FT_C_CARE_SPLIT_EXT_NO](#) = 3
- [INT](#) const [FT_C_CITY_LONG_LEN](#) = 32
- [INT](#) const [FT_C_CLEARING_MEMBER_ID](#) = 30253
- [INT](#) const [FT_C_CLIENT_FILL_ID](#) = 30177
- [INT](#) const [FT_C_CLIENT_ID](#) = 30052
- [INT](#) const [FT_C_CLIENT_LEN](#) = 32
- [INT](#) const [FT_C_CLIENT_ORDER_LEN](#) = 32
- [INT](#) const [FT_C_CLIENT_PER_OPERATOR_ID](#) = 30053
- [INT](#) const [FT_C_CODE_LEN](#) = 32
- [INT](#) const [FT_C_COMPETITIVE_DEALER_QUERY_ROW_ID](#) = 30305
- [INT](#) const [FT_C_COMPOSITE_QUOTE_QUERY_ROW_ID](#) = 30304
- [INT](#) const [FT_C_CONTRACT_INFO_ID](#) = 30281
- [INT](#) const [FT_C_CONTRACT_REPORT_ID](#) = 30068
- [INT](#) const [FT_C_COUNTERPART_ID](#) = 30100
- [INT](#) const [FT_C_COUNTERPART_LEN](#) = 32
- [INT](#) const [FT_C_COUNTERPART_SETUP_ID](#) = 30106
- [INT](#) const [FT_C_COUNTERPART_SWIFTKey](#) = 3
- [INT](#) const [FT_C_COUNTRY_ID](#) = 30126
- [INT](#) const [FT_C_COUNTRY_LONG_DESC_LEN](#) = 32
- [INT](#) const [FT_C_COUPON_PLAN_ID](#) = 30092
- [INT](#) const [FT_C_COUPON_PLAN_LEN](#) = 32
- [INT](#) const [FT_C_CREDIT_LINE_ECL_ID](#) = 30139
- [INT](#) const [FT_C_CREDIT_LINE_NCL_ID](#) = 30138
- [INT](#) const [FT_C_CROSS_ORDER_ID](#) = 30079
- [INT](#) const [FT_C_CURRENCY_ID](#) = 30124
- [INT](#) const [FT_C_CURRENCY_LEN](#) = 3
- [INT](#) const [FT_C_CUSTOMER_PER_OPER_ID](#) = 30301
- [INT](#) const [FT_C_CUST_OP_EXCL_LIST_ID](#) = 30302
- [INT](#) const [FT_C_CUTOFF_ID](#) = 30134
- [INT](#) const [FT_C_DATETIME_LEN](#) = 32
- [INT](#) const [FT_C_DEALING_INSTRUCTION_ID](#) = 30249
- [INT](#) const [FT_C_DEPTH_ID](#) = 30024
- [INT](#) const [FT_C_DEPTH_RFQOFFER_ID](#) = 30175
- [INT](#) const [FT_C_DER_CLASS_INFO_ID](#) = 30185
- [INT](#) const [FT_C_DER_THEO_PRICE_ID](#) = 30186
- [INT](#) const [FT_C_DICTIONARY_QUERY_ID](#) = 30180
- [INT](#) const [FT_C_DICTIONARY_QUERY_PAR_ID](#) = 30157
- [INT](#) const [FT_C_DICTIONARY_ROW_ID](#) = 30158
- [INT](#) const [FT_C_ERROR_INFO_ID](#) = 30050
- [INT](#) const [FT_C_EXCEPTION_DATES_LEN](#) = 32
- [INT](#) const [FT_C_EXCHANGE_ID](#) = 30039
- [INT](#) const [FT_C_EXEC_ID](#) = 30001
- [INT](#) const [FT_C_EXEC_POLICY_LEN](#) = 32
- [INT](#) const [FT_C_EXEC_STAT_ID](#) = 30020
- [INT](#) const [FT_C_EXERCISE_ID](#) = 30035
- [INT](#) const [FT_C_FILL_ALLOC_TRANS_ID](#) = 30086
- [INT](#) const [FT_C_FILL_CHECK_ALLOC_ID](#) = 30247
- [INT](#) const [FT_C_FILL_CORRECT_OR_CANCEL_ID](#) = 30291
- [INT](#) const [FT_C_FILL_ID](#) = 30017
- [INT](#) const [FT_C_FILL_LEN](#) = 32
- [INT](#) const [FT_C_FILL_SPLIT_ID](#) = 30202
- [INT](#) const [FT_C_FIRM_CODE_DEFINITION_ID](#) = 30278

- `INT` const `FT_C_FISN_LEN` = 35
- `INT` const `FT_C_FLOAT_RATE_ID` = 30132
- `INT` const `FT_C_GCQTYLIMITS_NUMBER` = 30
- `INT` const `FT_C_GC_COMPOSITION_ID` = 30087
- `INT` const `FT_C_GC_FILL_ID` = 30088
- `INT` const `FT_C_GC_QTY_LIMITS_ID` = 30261
- `INT` const `FT_C_GC_RULES_ID` = 30238
- `INT` const `FT_C_GIVE_ORDER_ID` = 30166
- `INT` const `FT_C_GLOBAL_LIMIT_ID` = 30108
- `INT` const `FT_C_GROUPNAME_LEN` = 36
- `INT` const `FT_C_HISTORICAL_QUERY_ID` = 30170
- `INT` const `FT_C_HISTORICAL_QUERY_PAR_ID` = 30171
- `INT` const `FT_C_IDENTIFIER_LEN` = 32
- `INT` const `FT_C_IDENTIFIER_NAME_LEN` = 32
- `INT` const `FT_C_INDEX_NAME_LEN` = 32
- `INT` const `FT_C_INDIRECT_FILL_ID` = 30114
- `INT` const `FT_C_INDUSTRY_ID` = 30130
- `INT` const `FT_C_INFO_SUMMARY_ID` = 30235
- `INT` const `FT_C_INSTRUCTION_LEN` = 32
- `INT` const `FT_C_INSTRUMENT_CLASS_ID` = 30120
- `INT` const `FT_C_INVENTORY_BOOK_ID` = 30258
- `INT` const `FT_C_INVENTORY_GROUP_ID` = 30203
- `INT` const `FT_C_INVENTORY_GROUP_MEMBER_ID` = 30204
- `INT` const `FT_C_INVENTORY_TRADING_IDEA_ID` = 30236
- `INT` const `FT_C_INVGROUPDESCR_LEN` = 36
- `INT` const `FT_C_ISSUER_ID` = 30128
- `INT` const `FT_C_LAST_ERR_DESC_ID` = 30033
- `INT` const `FT_C_LINKED_GROUP_ID` = 30169
- `INT` const `FT_C_LINKED_SETTL_SYSTEMS_ID` = 30161
- `INT` const `FT_C_LONG_MIC_LEN` = 32
- `INT` const `FT_C_MAIL_ID` = 30064
- `INT` const `FT_C_MARKET_CALENDAR_EXCP_ID` = 30098
- `INT` const `FT_C_MARKET_CALENDAR_ID` = 30097
- `INT` const `FT_C_MARKET_CALENDAR_WEEK_ID` = 30149
- `INT` const `FT_C_MARKET_CAPABILITY_ID` = 30279
- `INT` const `FT_C_MARKET_CODE_LEN` = 3
- `INT` const `FT_C_MARKET_COUNTRY_ID` = 30127
- `INT` const `FT_C_MARKET_CURRENCY_ID` = 30125
- `INT` const `FT_C_MARKET_DATE_ID` = 30122
- `INT` const `FT_C_MARKET_DATE_VALUE_ID` = 30151
- `INT` const `FT_C_MARKET_EXT_ID` = 30118
- `INT` const `FT_C_MARKET_FLOAT_RATE_ID` = 30133
- `INT` const `FT_C_MARKET_ID` = 30007
- `INT` const `FT_C_MARKET_INDUSTRY_ID` = 30131
- `INT` const `FT_C_MARKET_INFO_ID` = 30051
- `INT` const `FT_C_MARKET_ISSUER_ID` = 30129
- `INT` const `FT_C_MARKET_MAKER_ID` = 30062
- `INT` const `FT_C_MARKET_MANAGER_LEN` = 32
- `INT` const `FT_C_MARKET_MODEL_ID` = 30012
- `INT` const `FT_C_MARKET_MODEL_TIMETABLE_ID` = 30013
- `INT` const `FT_C_MARKET_OPERATOR_ACCESS_RIGHT_ID` = 30137
- `INT` const `FT_C_MARKET_OPERATOR_ID` = 30135
- `INT` const `FT_C_MARKET_OPERATOR_PROFILE_ID` = 30136
- `INT` const `FT_C_MARKET_OTC_BROKER_ID` = 30245

- [INT](#) const **FT_C_MARKET_PER_BROKER_ID** = 30179
- [INT](#) const **FT_C_MARKET_SETTL_GROUP_SYSTEM_ID** = 30147
- [INT](#) const **FT_C_MARKET_SETTL_INFORMATION_ID** = 30146
- [INT](#) const **FT_C_MARKET_SETTL_SYSTEM_ID** = 30145
- [INT](#) const **FT_C_MARKET_STATE_ID** = 30008
- [INT](#) const **FT_C_MARKET_TERM_DATES_ID** = 30123
- [INT](#) const **FT_C_MARKET_TERM_ID** = 30090
- [INT](#) const **FT_C_MARKET_VIEW_COMPOSITION_ID** = 30154
- [INT](#) const **FT_C_MARKET_VIEW_ID** = 30153
- [INT](#) const **FT_C_MASS_ACTION_ID** = 30173
- [INT](#) const **FT_C_MATURITY_BASKET_ID** = 30244
- [INT](#) const **FT_C_MAX_SUBFILL** = 30
- [INT](#) const **FT_C_MEMBER_ACCOUNT_EXCEPTION_ID** = 30200
- [INT](#) const **FT_C_MEMBER_ACCOUNT_ID** = 30198
- [INT](#) const **FT_C_MEMBER_ACCOUNT_INFO_ID** = 30199
- [INT](#) const **FT_C_MEMBER_BY_SECURITY_ID** = 30271
- [INT](#) const **FT_C_MEMBER_ID** = 30027
- [INT](#) const **FT_C_MEMBER_MIN_QTY_ID** = 30109
- [INT](#) const **FT_C_MEMBER_NAME_LEN** = 32
- [INT](#) const **FT_C_MEMBER_PRESETTL_INFO_ID** = 30215
- [INT](#) const **FT_C_MEMBER_PROFILE_INFO_ID** = 30217
- [INT](#) const **FT_C_MEMBER_QUOTEACC_ID** = 30113
- [INT](#) const **FT_C_MEMBER_RISK_ID** = 30172
- [INT](#) const **FT_C_MEMBER_SECTION_PROFILE_ID** = 30216
- [INT](#) const **FT_C_MEMBER_SETTL_SYSTEMS_ID** = 30160
- [INT](#) const **FT_C_MEMBER_STATE_ID** = 30029
- [INT](#) const **FT_C_MEMBER_STATISTIC_ID** = 30065
- [INT](#) const **FT_C_MEMBER_TAG_ACCOUNT_ID** = 30289
- [INT](#) const **FT_C_MEMBER_TAG_ACCOUNT_VALUES_ID** = 30290
- [INT](#) const **FT_C_MIC_TIMEZONE_ID** = 30275
- [INT](#) const **FT_C_MIFID_PRICE_EXEC_ID** = 30274
- [INT](#) const **FT_C_MKT_LINKED_MEMBERS_ID** = 30239
- [INT](#) const **FT_C_MRKORDER_LEN** = 32
- [INT](#) const **FT_C_MRK_CLIENT_ID** = 30280
- [INT](#) const **FT_C_MRK_SUB_TYPE_LEN** = 32
- [INT](#) const **FT_C_MULTI_MEMBER_ID** = 30207
- [INT](#) const **FT_C_NEWS_BODY_ID** = 30074
- [INT](#) const **FT_C_NEWS_HEADER_ID** = 30076
- [INT](#) const **FT_C_OFFICIAL_PRICE_ID** = 30032
- [INT](#) const **FT_C_ONBEHALFOF_ID** = 30282
- [INT](#) const **FT_C_OPEN_FILL_ID** = 30116
- [INT](#) const **FT_C_OPERATOR_ACCOUNT_EXCL_ID** = 30300
- [INT](#) const **FT_C_OPERATOR_ID** = 30028
- [INT](#) const **FT_C_OPERATOR_IP_RANGES_ID** = 30298
- [INT](#) const **FT_C_OPERATOR_PROFILE_ID** = 30222
- [INT](#) const **FT_C_OPERATOR_STATE_ID** = 30030
- [INT](#) const **FT_C_OP_CONNECTION_STATE_ID** = 30210
- [INT](#) const **FT_C_ORDER_BOOK_INFO_ID** = 30240
- [INT](#) const **FT_C_ORDER_BULK_ID** = 30248
- [INT](#) const **FT_C_ORDER_COMMAND_ID** = 30241
- [INT](#) const **FT_C_ORDER_EXTRA_INFO_ID** = 30168
- [INT](#) const **FT_C_ORDER_EXT_ID** = 30142
- [INT](#) const **FT_C_ORDER_HISTORY_ID** = 30015
- [INT](#) const **FT_C_ORDER_ID** = 30014

- `INT` const `FT_C_ORDER_LEN` = 32
- `INT` const `FT_C_ORDER_RETRY_ID` = 30191
- `INT` const `FT_C_OTC_FILL_ID` = 30141
- `INT` const `FT_C_OTC_FILL_MLEG_ID` = 30292
- `INT` const `FT_C_OTC_STATISTIC_ID` = 30143
- `INT` const `FT_C_PASSWORD_LEN` = 32
- `INT` const `FT_C_PAYFREQ_LEN` = 32
- `INT` const `FT_C_PAYMENT_FREQUENCES_ID` = 30293
- `INT` const `FT_C_PERIOD_SEQUENCE_ID` = 30255
- `INT` const `FT_C_PLATFORM_EMULATED_ID` = 30034
- `INT` const `FT_C_PREVIEW_ID` = 30105
- `INT` const `FT_C_PRICE_EXEC_BESTWORST_ID` = 30260
- `INT` const `FT_C_PRICE_EXEC_DAILY_ID` = 30084
- `INT` const `FT_C_PRICE_EXEC_HISTORY_ID` = 30083
- `INT` const `FT_C_PRICE_EXEC_ID` = 30023
- `INT` const `FT_C_PRICE_EXEC_MINMAX_ID` = 30259
- `INT` const `FT_C_PRICE_EXEC_OHLC_ID` = 30273
- `INT` const `FT_C_PRICE_EXEC_SECWND_ID` = 30250
- `INT` const `FT_C_PRICE_EXEC_WND_ID` = 30082
- `INT` const `FT_C_PRICE_SERIES_LEN` = 32
- `INT` const `FT_C_PRIVATE_BOOK_ID` = 30212
- `INT` const `FT_C_PRIVATE_DEPTH_ID` = 30104
- `INT` const `FT_C_PRODUCTNAME_LEN` = 32
- `INT` const `FT_C_PRODUCT_LIMIT_ID` = 30107
- `INT` const `FT_C_PROFILE_PROPERTY_LEN` = 32
- `INT` const `FT_C_PROFILE_QUERY_PAR_ID` = 30184
- `INT` const `FT_C_QUERY_ALLOC_INFO_ID` = 30089
- `INT` const `FT_C_QUERY_BLOTTER_HISTORY_ID` = 30183
- `INT` const `FT_C_QUERY_BLOTTER_ID` = 30190
- `INT` const `FT_C_QUERY_INFO_BD_ID` = 30080
- `INT` const `FT_C_QUERY_INFO_EXEC_ID` = 30081
- `INT` const `FT_C_QUERY_MRK_OPERATOR_ID` = 30246
- `INT` const `FT_C_QUERY_PAR_ID` = 30070
- `INT` const `FT_C_QUOTE_HISTORY_ID` = 30099
- `INT` const `FT_C_QUOTE_ID` = 30016
- `INT` const `FT_C_QUOTE_PRICE_EDIT_ID` = 30192
- `INT` const `FT_C_QUOTE_QUERY_PARAM_ID` = 30303
- `INT` const `FT_C_REPORT_ID` = 30060
- `INT` const `FT_C_REQUEST_FOR_QUOTE_ID` = 30061
- `INT` const `FT_C_REQUEST_FOR_QUOTE_MLEG_ID` = 30206
- `INT` const `FT_C_REQUEST_FOR_QUOTE_SWITCH_ID` = 30071
- `INT` const `FT_C_REQUEST_INFO_ID` = 30049
- `INT` const `FT_C_REQUEST_SECURITY_ID` = 30056
- `INT` const `FT_C_REQUEST_TOPIC_ID` = 30156
- `INT` const `FT_C_RFCQ_BOOK_ID` = 30201
- `INT` const `FT_C_RFCQ_BUY_SIDE_SUMMARY_ID` = 30209
- `INT` const `FT_C_RFCQ_BUY_SIDE_TRADING_LIST_ID` = 30230
- `INT` const `FT_C_RFCQ_BUY_SIDE_TRADING_LIST_LEG_INFO_ID` = 30233
- `INT` const `FT_C_RFCQ_SECTION_ENABLE_ID` = 30205
- `INT` const `FT_C_RFCQ_SECURITY_EXCLUSION_ID` = 30294
- `INT` const `FT_C_RFCQ_SELL_SIDE_SUMMARY_ID` = 30208
- `INT` const `FT_C_RFCQ_SELL_SIDE_TRADING_LIST_ID` = 30231
- `INT` const `FT_C_RFCQ_SELL_SIDE_TRADING_LIST_LEG_INFO_ID` = 30234
- `INT` const `FT_C_RFCQ_TRADING_LIST_SUMMARY_ID` = 30021

- `INT` const `FT_C_RFCQ_TRADING_RELATION_EXCEPTION_ID` = 30195
- `INT` const `FT_C_RFCQ_TRADING_RELATION_ID` = 30194
- `INT` const `FT_C_RFCQ_TRADING_RELATION_TRADER_EXCEPTION_ID` = 30229
- `INT` const `FT_C_RFCQ_TRADING_RELATION_TRADER_ID` = 30196
- `INT` const `FT_C_RFCQ_TYPE_EXCEPTION_ID` = 30232
- `INT` const `FT_C_RFQPROFILE_LEN` = 32
- `INT` const `FT_C_RFQ_BULK_RFQ_ORDER_ID` = 30031
- `INT` const `FT_C_RFQ_EVENT_ID` = 30270
- `INT` const `FT_C_RFQ_EVENT_LEN` = 32
- `INT` const `FT_C_RFQ_EXCLUSION_ID` = 30226
- `INT` const `FT_C_RFQ_MLEG_EXTRA_INFO_ID` = 30288
- `INT` const `FT_C_RFQ_MLEG_STREAM_INFO_ID` = 30306
- `INT` const `FT_C_RFQ_MSG_ID` = 30140
- `INT` const `FT_C_RFQ_ORDER_ID` = 30269
- `INT` const `FT_C_RFQ_PROFILE_ID` = 30297
- `INT` const `FT_C_RFQ_PROFILE_PER_RFQTYPE_ID` = 30296
- `INT` const `FT_C_RFQ_QUOTE_ID` = 30267
- `INT` const `FT_C_RFQ_QUOTE_RANK_ID` = 30174
- `INT` const `FT_C_RFQ_REQ_EXT_ID` = 30150
- `INT` const `FT_C_RFQ_REQ_ID` = 30047
- `INT` const `FT_C_RFQ_SLIM_QUOTE_ID` = 30268
- `INT` const `FT_C_RFQ_TYPE_MAPPING_ID` = 30295
- `INT` const `FT_C_ROLL_LEN` = 32
- `INT` const `FT_C_ROW_BOOK_ID` = 30073
- `INT` const `FT_C_ROW_DEPTH_ID` = 30072
- `INT` const `FT_C_SECTION_CALENDAR_ID` = 30225
- `INT` const `FT_C_SECTION_ID` = 30009
- `INT` const `FT_C_SECTION_INFO_ID` = 30042
- `INT` const `FT_C_SECTION_MEMBER_ID` = 30091
- `INT` const `FT_C_SECTION_PLANNING_ID` = 30040
- `INT` const `FT_C_SECURITY_BO_ID` = 30057
- `INT` const `FT_C_SECURITY_EXT_ID` = 30075
- `INT` const `FT_C_SECURITY_GROUP_ID` = 30213
- `INT` const `FT_C_SECURITY_ID` = 30000
- `INT` const `FT_C_SECURITY_ISSUE_ID` = 30046
- `INT` const `FT_C_SECURITY_LIST_ID` = 30176
- `INT` const `FT_C_SECURITY_PLANNING_ID` = 30041
- `INT` const `FT_C_SECURITY_STATE_HIST_ID` = 30243
- `INT` const `FT_C_SECURITY_STATE_ID` = 30011
- `INT` const `FT_C_SEC_GROUP_COMP_ID` = 30214
- `INT` const `FT_C_SEC_TREE_LEN` = 32
- `INT` const `FT_C_SELL_SIDE_MEMBER_ID` = 30197
- `INT` const `FT_C_SERVICE_CHANNEL_ID` = 30223
- `INT` const `FT_C_SETTLEMENT_INFO_LEN` = 36
- `INT` const `FT_C_SETTLEMENT_PREVIEW_ID` = 30237
- `INT` const `FT_C_SETTLPREVIEW_LEN` = 32
- `INT` const `FT_C_SETTL_CIRCUIT_ID` = 30211
- `INT` const `FT_C_SETTL_GROUP_ID` = 30019
- `INT` const `FT_C_SETTL_GROUP_SYSTEM_ID` = 30094
- `INT` const `FT_C_SETTL_INFORMATION_ID` = 30093
- `INT` const `FT_C_SETTL_MSG_TYPE_LEN` = 3
- `INT` const `FT_C_SETTL_NOTIFY_ID` = 30119
- `INT` const `FT_C_SETTL_SYSTEM_ID` = 30018
- `INT` const `FT_C_SETTL_SYSTEM_INFO_ID` = 30218

- `INT` const `FT_C_SETUP_REMIND_ID` = 30224
- `INT` const `FT_C_SHORT_CODE_MAP_ID` = 30276
- `INT` const `FT_C_SHORT_DESCRIPTION_LEN` = 32
- `INT` const `FT_C_SPREAD_SPOT_DATA_ID` = 30315
- `INT` const `FT_C_SPREAD_SPOT_TIME_ID` = 30314
- `INT` const `FT_C_SPREAD_TIMEID_LEN` = 32
- `INT` const `FT_C_STATE_LEN` = 32
- `INT` const `FT_C_STATISTICS_EXT_ID` = 30103
- `INT` const `FT_C_STATISTICS_ID` = 30063
- `INT` const `FT_C_STATS_ID` = 30115
- `INT` const `FT_C_STRATEGY_CONFIG_ID` = 30251
- `INT` const `FT_C_STRATEGY_LEG_ID` = 30167
- `INT` const `FT_C_STRATEGY_MANAGER_ID` = 30277
- `INT` const `FT_C_STRATEGY_PER_CLIENT_ID` = 30252
- `INT` const `FT_C_STRATEGY_PER_CLIENT_PERMISSION_ID` = 30286
- `INT` const `FT_C_STRATEGY_PER_OPERATOR_ID` = 30272
- `INT` const `FT_C_STRATEGY_PER_OPERATOR_PERMISSION_ID` = 30287
- `INT` const `FT_C_STRATEGY_REQ_ID` = 30003
- `INT` const `FT_C_SUB_FILL_ID` = 30085
- `INT` const `FT_C_TAG_VALUE_LEN` = 32
- `INT` const `FT_C_TEMPLATE_SEC_LEN` = 32
- `INT` const `FT_C_TICKS_ID` = 30144
- `INT` const `FT_C_TOTAL_STATISTICS_ID` = 30220
- `INT` const `FT_C_TRADINGLEG_LEN` = 3
- `INT` const `FT_C_TRADING_BOOK_AUTO_NEG_ID` = 30284
- `INT` const `FT_C_TRADING_BOOK_ID` = 30254
- `INT` const `FT_C_TRADING_BOOK_SECTION_ID` = 30283
- `INT` const `FT_C_TRADING_BOOK_STATIC_COMP_ID` = 30299
- `INT` const `FT_C_TRADING_STATE_HIST_ID` = 30242
- `INT` const `FT_C_TRADING_STATE_ID` = 30010
- `INT` const `FT_C_UNDERLYING_BO_ID` = 30058
- `INT` const `FT_C_UNDERLYING_ID` = 30002
- `INT` const `FT_C_USER_PERMISSION_ID` = 30228
- `INT` const `FT_C_VIEWS_ID` = 30148
- `INT` const `FT_C_XMLID_LEN` = 32
- `INT` const `FT_FIX_EVENT_SOURCE_LEN` = 32
- `INT` const `FT_SOURCE_ID_LEN` = 32
- `INT` const `MM_CLUSTER_LEN` = 32
- `INT` const `MM_FILTER_AUDIT_MESSAGEEXT2_LEN` = 384
- `INT` const `MM_FIRST_NAME_LEN` = 32
- `INT` const `MM_GROUP_ELEM_LEN` = 32
- `INT` const `MM_GROUP_LEN` = 32
- `INT` const `MM_LAST_NAME_LEN` = 32
- `INT` const `MM_MMAK_ALIAS_LEN` = 32
- `INT` const `MM_MMAK_ALIAS_TYPE_LEN` = 32
- `INT` const `MM_MRK_OPERATOR_LEN` = 32
- `INT` const `MM_MRK_OPERATOR_PWD_LEN` = 32
- `INT` const `MM_PORTFOLIO_LEN` = 32
- `INT` const `UM_NewHandlerID` = 3
- `INT` const `FT_C_ALT_SETTL_ACCOUNT_LEN` = 40
- `INT` const `FT_C_CLIENT_CODE_LEN` = 40
- `INT` const `FT_C_CODE_TYPE_LEN` = 4
- `INT` const `FT_C_EXT_TRADINGLEG_LEN` = 4
- `INT` const `FT_C_MAIL_TEXT_LEN` = 4096

- `INT const FT_C_NATIONAL_LEN = 40`
- `INT const FT_C_ORD_FLOW_LEN = 4`
- `INT const FT_C_PRICE_NOTATION_LEN = 4`
- `INT const FT_C_SECURITY_LEN = 48`
- `INT const FT_C_SEC_REF_LEN = 48`
- `INT const FT_C_SETTL_ACCOUNT_LEN = 40`
- `INT const FT_C_STRATEGY_LEG_NUMBER = 4`
- `INT const FT_C_VERSION = 49`
- `INT const MM_CLIENT_PROF_DEF_EXP_HISTORY_ID = 40170`
- `INT const MM_MAX_PRICE_DEFINITION_NUM = 4`
- `INT const UM_PCOpHandlerID = 4`
- `INT const FT_C_ABI_LEN = 5`
- `INT const FT_C_ALLOCATION_DESCR_LEN = 50`
- `INT const FT_C_BOOK_ROW_NUMBER = 5`
- `INT const FT_C_CLEARINGINFO_LEN = 50`
- `INT const FT_C_DEPTH_RFQOFFER_ROW_NUMBER = 5`
- `INT const FT_C_DEPTH_ROW_NUMBER = 5`
- `INT const FT_C_DEVELOP = 5`
- `INT const FT_C_FLAG_LEN = 5`
- `INT const FT_C_LAST_EXEC_ROW_NUMBER = 5`
- `INT const FT_C_PL_ROW_NUMBER = 5`
- `INT const FT_C_TAG_ACCOUNT_INFO_LEN = 512`
- `INT const FT_FIX_MASS_ACTION_ID = 50100`
- `INT const FT_FIX_ORDER_ID = 50595`
- `INT const FT_FIX_QUOTE_ID = 50596`
- `INT const FT_FIX_REQUEST_FOR_QUOTE_MLEG_ID = 50597`
- `INT const FT_FIX_RFQ_ORDER_ID = 50599`
- `INT const FT_FIX_RFQ_QUOTE_ID = 50598`
- `INT const FT_MF_DOWNLOAD_STATUS_ID = 50137`
- `INT const MM_ADD_INFO_ID = 50124`
- `INT const MM_ANONYMOUS_OPERATOR_ID = 50129`
- `INT const MM_CHECK_ORDER_ID = 50123`
- `INT const MM_CLIENT_COUNTERPART_ID = 50070`
- `INT const MM_CLIENT_PROFILE_DEFINITION_ID = 50126`
- `INT const MM_CLIENT_PROFILE_DEFINITION_OLD_ID = 50076`
- `INT const MM_CLIENT_PROFILE_MASTER_ID = 50125`
- `INT const MM_CLI_FIRMTYPE_ID = 50152`
- `INT const MM_CONVERSIONS_ID = 50029`
- `INT const MM_CURRENCY_ID = 50143`
- `INT const MM_CUTOFF_EXPIRED_ID = 50127`
- `INT const MM_CUTOFF_TIME_ID = 50128`
- `INT const MM_DEA_FLAG_CLI_CFG_ID = 50150`
- `INT const MM_DEA_FLAG_OP_CFG_ID = 50151`
- `INT const MM_DEPTH_LEVEL_MRK_DEFAULT_ID = 50140`
- `INT const MM_DEPTH_LEVEL_OP_PERMISSION_ID = 50139`
- `INT const MM_DESK_ID = 50023`
- `INT const MM_ERROR_DESCRIPTION_ID = 50130`
- `INT const MM_EXPIRED_SEC_INFO_ID = 50114`
- `INT const MM_FILTER_AUDIT_ID = 50019`
- `INT const MM_FILTER_BLOCK_ID = 50148`
- `INT const MM_FILTER_GROUP_DEFINITION_ID = 50134`
- `INT const MM_FILTER_GROUP_ID = 50133`
- `INT const MM_FILTER_PROFILE_ID = 50141`
- `INT const MM_FORCE_SHORT_CODE_ID = 50171`

- `INT` const `MM_H24_SEC_CLOSURE_ID` = 50067
- `INT` const `MM_HOLD_VIOLATION_ID` = 50146
- `INT` const `MM_INT_ROUTE_RULE_ID` = 50136
- `INT` const `MM_MARKET_DATE_ID` = 50017
- `INT` const `MM_MARKET_HIERARCHY_ID` = 50111
- `INT` const `MM_MARKET_MAKER_ALIAS_ID` = 50154
- `INT` const `MM_MARKET_MAKER_ID` = 50157
- `INT` const `MM_MEMBER_BOOK_ID` = 50113
- `INT` const `MM_MRKOPERATOR_STATE_ID` = 50112
- `INT` const `MM_MRK_DEFAULT_CURRENCY_ID` = 50142
- `INT` const `MM_NEW_CHECK_ORDER_ID` = 50138
- `INT` const `MM_ONESHOT_ORDER_ID` = 50135
- `INT` const `MM_OPERATOR_GROUP_ID` = 50106
- `INT` const `MM_OPERATOR_ID` = 50102
- `INT` const `MM_OPERATOR_PERMISSION_ID` = 50105
- `INT` const `MM_OPERATOR_PER_DESK_ID` = 50024
- `INT` const `MM_ORDER_OTR_ID` = 50065
- `INT` const `MM_ORDER_VIEW_PERMISSION_ID` = 50073
- `INT` const `MM_OTC_MARKET_ID` = 50131
- `INT` const `MM_PANIC_ID` = 50117
- `INT` const `MM_PERCENTAGE_DEFINITION_ID` = 50072
- `INT` const `MM_POLICY_MARKET_REQ_ID` = 50155
- `INT` const `MM_POLICY_MARKET_RES_ID` = 50156
- `INT` const `MM_POTENTIAL_PORTFOLIO_ID` = 50122
- `INT` const `MM_PROFILE_CAPABILITY_ID` = 50118
- `INT` const `MM_PROFILE_MASTER_ID` = 50119
- `INT` const `MM_SECURITY_EXT_ID` = 50147
- `INT` const `MM_SECURITY_OTR_ID` = 50066
- `INT` const `MM_SELFMATCH_QUOTE_CLIENTID_ID` = 50064
- `INT` const `MM_STRATEGY_ADDINFO_ID` = 50153
- `INT` const `MM_SYNCORD_INFO_ID` = 50116
- `INT` const `MM_SYNCQUOTE_INFO_ID` = 50121
- `INT` const `MM_SYNC_ORDER_ID` = 50115
- `INT` const `MM_SYNC_QUOTE_ID` = 50120
- `INT` const `MM_THREAD_ANSWER_OPERATOR` = 50110
- `INT` const `MM_TRANSACTION_SWITCH_ID` = 50149
- `INT` const `MM_TX_STATUS_ID` = 50145
- `INT` const `MM_TX_TID_LEN` = 5
- `INT` const `MM_VOLATILITY_PARAM_ID` = 50132
- `INT` const `UM_APMMOpHandlerID` = 5
- `INT` const `FT_C_ACCOUNT_CLIENT_LEN` = 65
- `INT` const `FT_C_CALENDAR_LEN` = 6
- `INT` const `FT_C_CFICODE_LEN` = 6
- `INT` const `FT_C_CIDR_LEN` = 64
- `INT` const `FT_C_COUNTRY_LEN` = 6
- `INT` const `FT_C_DESCRIPTION_LEN` = 64
- `INT` const `FT_C_EMAIL_LEN` = 64
- `INT` const `FT_C_FCM_LEN` = 64
- `INT` const `FT_C_FILLEXT_LEN` = 64
- `INT` const `FT_C_ISSUER_NAME_LEN` = 64
- `INT` const `FT_C_LONG_CODE_LEN` = 64
- `INT` const `FT_C_MASS_ACTION_LEN` = 64
- `INT` const `FT_C_MSGTEXTFORMAT_LEN` = 64
- `INT` const `FT_C_NEWS_ID_LEN` = 64

- `INT` const `FT_C_NEWS_SUBJECT_LEN` = 64
- `INT` const `FT_C_NEWS_TREE_LEN` = 64
- `INT` const `FT_C_PIP_PROPOSAL_LEN` = 64
- `INT` const `FT_C_REPORT_LEN` = 64
- `INT` const `FT_C_REPORT_TRACKING_NUM_LEN` = 64
- `INT` const `FT_C_RFQTYPE_LEN` = 64
- `INT` const `FT_C_SEC_LEN` = 64
- `INT` const `FT_C_SETTL_CALENDAR_LEN` = 6
- `INT` const `FT_C_SETTL_GROUP_LEN` = 6
- `INT` const `FT_C_SETTL_SYSTEM_LEN` = 6
- `INT` const `FT_C_SHORTCODE_LEN` = 64
- `INT` const `FT_C_STRATEGY_WIRE_VALUE_LEN` = 64
- `INT` const `FT_C_TIMEZONE_LEN` = 64
- `INT` const `FT_C_TRADE_CLASS_LEN` = 64
- `INT` const `FT_C_TRADINGIDEATEXT_LEN` = 6144
- `INT` const `FT_C_UNIQUE_TRANS_ID_LEN` = 64
- `INT` const `FT_C_USER_TEXT_LEN` = 64
- `INT` const `FT_TYPE_ID_LEN` = 64
- `INT` const `MM_BC_DISCARD_REASON_LEN` = 64
- `INT` const `MM_FULL_NAME_LEN` = 64
- `INT` const `MM_MMAK_NAME_LEN` = 64
- `INT` const `MM_SOURCE_NAME_LEN` = 64
- `INT` const `MM_SWITCH_KEY_LEN` = 64
- `INT` const `UM_PlatformMsgHandlerID` = 6
- `INT` const `UM_SetTLHandlerID` = 7
- `INT` const `FT_C_FRW_CODE_LEN` = 8
- `INT` const `FT_C_LINK_TAG_LEN` = 8
- `INT` const `FT_C_MARKET_TYPE_LEN` = 8
- `INT` const `FT_C_MAX_BULK_CHILD` = 8
- `INT` const `FT_C_QUOTES_EXCEPTION_DATES_LEN` = 8
- `INT` const `FT_C_TAG_NUMBER` = 8
- `INT` const `UM_UserSessionsEndID` = 8
- `INT` const `FT_C_NULL_YIELD` = 9999
- `INT` const `UM_SessionManDownID` = 9

6.1.1 Detailed Description

6.1.2 Enumeration Type Documentation

6.1.2.1 enum FT_C_ACCEPTANCE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
<code>FT_C_ACCEPTANCE_Undefined</code>	0	Undefined
<code>FT_C_ACCEPTANCE_SelectiveAutomatic</code>	1	Selective Automatic
<code>FT_C_ACCEPTANCE_Manual</code>	2	Manual
<code>FT_C_ACCEPTANCE_Automatic</code>	3	Automatic

Enumerator:

FT_C_ACCEPTANCE_Undefined Undefined behavior.

FT_C_ACCEPTANCE_SelectiveAutomatic Selective Automatic.

FT_C_ACCEPTANCE_Manual Always manual.

FT_C_ACCEPTANCE_Automatic Always automatic.

6.1.2.2 enum FT_C_ACCEPTED_SIDE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ACCEPTED_SIDE_Undef	0	Undef
FT_C_ACCEPTED_SIDE_Original	1	Original
FT_C_ACCEPTED_SIDE_Opposite	2	Opposite

6.1.2.3 enum FT_C_ACCESS_RIGHT

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ACCESS_RIGHT_None	0	None
FT_C_ACCESS_RIGHT_Read	1	Read
FT_C_ACCESS_RIGHT_ReadWrite	2	Read and Write

6.1.2.4 enum FT_C_ACCOUNT_INFO_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ACCOUNT_INFO_STATUS_Accepted	0	Accepted
FT_C_ACCOUNT_INFO_STATUS_Invalid	1	Invalid
FT_C_ACCOUNT_INFO_STATUS_Refused	2	Refused

6.1.2.5 enum FT_C_ACCOUNT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ACCOUNT_TYPE_None	0	None
FT_C_ACCOUNT_TYPE_Master	1	Master
FT_C_ACCOUNT_TYPE_Settlement	2	Settlement

6.1.2.6 enum FT_C_ACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ACTION_Add	0	Add
FT_C_ACTION_Edit	1	Edit
FT_C_ACTION_Delete	2	Deleted
FT_C_ACTION_Trade	3	Trade
FT_C_ACTION_TradeCorrect	4	Trade Correct
FT_C_ACTION_TradeCancel	5	Trade Cancel
FT_C_ACTION_ClientFill	6	ClientFill
FT_C_ACTION_Unexecuted	7	Unexecuted
FT_C_ACTION_PendingNew	8	Pending new
FT_C_ACTION_PendingCancel	9	Pending cancel
FT_C_ACTION_Closure	10	Closure
FT_C_ACTION_Opening	11	Opening
FT_C_ACTION_Split	12	Split
FT_C_ACTION_WaitingDelete	13	Waiting deletion
FT_C_ACTION_StopActivation	14	Stop activation
FT_C_ACTION_AutoSettlement	15	Auto settlement

FT_C_ACTION_Moving	16 Moving
FT_C_ACTION_Sweep	17 Sweep
FT_C_ACTION_CMD_Get	18 Get
FT_C_ACTION_CMD_Get_Forced	19 Forced Get
FT_C_ACTION_CMD_Get_Ownership	20 Get Ownership
FT_C_ACTION_CMD_Get_Ownership_Forced	21 Force Get Ownership
FT_C_ACTION_RFQ_PendingCancel	22 RFQ Pending cancel
FT_C_ACTION_RFQ_Delete	23 RFQ Delete
FT_C_ACTION_SplitAck	24 SplitAck
FT_C_ACTION_TradeOn	25 Trade on
FT_C_ACTION_TradeOff	26 Trade off
FT_C_ACTION_OTOActivation	27 OTO activation
FT_C_ACTION_EOD	28 End of day
FT_C_ACTION_Merge	29 Merge
FT_C_ACTION_MassCancel	30 Mass Cancel

6.1.2.7 enum FT_C_ADDRESS_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ADDRESS_TYPE_Undef	0	Unknown
FT_C_ADDRESS_TYPE_Private	1	Private
FT_C_ADDRESS_TYPE_Public	2	Public

6.1.2.8 enum FT_C_ALGO_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ALGO_TYPE_Undef	0	Undef
FT_C_ALGO_TYPE_FIXAtdl	1	FIXAtdl
FT_C_ALGO_TYPE_Algo	2	Algo
FT_C_ALGO_TYPE_MultiMktBE	3	MultiMktBE
FT_C_ALGO_TYPE_MultiMktBEMan	4	MultiMktBE Manual

6.1.2.9 enum FT_C_ALLOCATION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ALLOCATION_TYPE_Unspecified	0	Unspecified
FT_C_ALLOCATION_TYPE_SingleAccount	1	Single Account
FT_C_ALLOCATION_TYPE_PreAllocation	2	Pre-Allocation

6.1.2.10 enum FT_C_AP_SUIT

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_AP_SUIT_Undef	0	Undef
FT_C_AP_SUIT_Valid	1	Valid
FT_C_AP_SUIT_Not_Valid	2	Not Valid

6.1.2.11 enum FT_C_AUCTION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_AUCTION_TYPE_Opening	0	Opening
FT_C_AUCTION_TYPE_Closure	1	Closure
FT_C_AUCTION_TYPE_Intraday	2	Intraday

6.1.2.12 enum FT_C_AUTO_RESPONSE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_AUTO_RESPONSE_Manual	0	Manual
FT_C_AUTO_RESPONSE_TraderDecide	1	Trader Decide
FT_C_AUTO_RESPONSE_AutoResponse	2	Auto Response

Enumerator:

FT_C_AUTO_RESPONSE_Manual The RFQ will be managed manually.

FT_C_AUTO_RESPONSE_TraderDecide The Internal Auto-Quoter will set the price following the FT_C_SOURCE_-RFQ_QUOTE_STRATEGY indication but will not answer automatically.

FT_C_AUTO_RESPONSE_AutoResponse the Internal Auto-Quoter will set the price following the FT_C_SOURCE_-RFQ_QUOTE_STRATEGY indication but will not answer automatically: valid only if the FT_C_SOURCE_-RFQ_QUOTE_STRATEGY is set to Indicative Quote

6.1.2.13 enum FT_C_AUTOMATCH_CRITERIA

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_AUTOMATCH_CRITERIA_YieldSpread	0	YieldSpread
FT_C_AUTOMATCH_CRITERIA_MatchPrice	1	MatchPrice

Enumerator:

FT_C_AUTOMATCH_CRITERIA_YieldSpread Automatic matching occurs if the answer has the same or a better yield spread.

FT_C_AUTOMATCH_CRITERIA_MatchPrice Automatic matching occurs only if prices are the same.

6.1.2.14 enum FT_C_BD_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BD_TYPE_NoBD	0	Non Broken Date
FT_C_BD_TYPE_BDMaster	1	Broken Date Master
FT_C_BD_TYPE_BDInstance	2	Broken Date Instance

6.1.2.15 enum FT_C_BEST_EXEC_PRIORITY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BEST_EXEC_PRIORITY_Default	0	Default
FT_C_BEST_EXEC_PRIORITY_TotalConsideration	1	Total Consideration
FT_C_BEST_EXEC_PRIORITY_Speed	2	Speed of Execution
FT_C_BEST_EXEC_PRIORITY_Likelihood	3	Likelihood of Execution

6.1.2.16 enum FT_C_BEST_EXEC_PROFILE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BEST_EXEC_PROFILE_None	0	
FT_C_BEST_EXEC_PROFILE_BE_Disabled	1	Best execution disabled
FT_C_BEST_EXEC_PROFILE_BE_Restricted	2	Best execution restricted
FT_C_BEST_EXEC_PROFILE_BE_Unrestricted	3	Best execution unrestricted
FT_C_BEST_EXEC_PROFILE_BE_RestrictedWithSweeping with sweeping enabled	4	Best execution restricted with sweeping enabled

Enumerator:

FT_C_BEST_EXEC_PROFILE_None The profile used is the one associated with the client.

FT_C_BEST_EXEC_PROFILE_BE_Disabled Not used

FT_C_BEST_EXEC_PROFILE_BE_Restricted The Places of trading for the best execution must be part of the settlement circuit specified in the SettlementCircuit field or the Settlement circuit of the Reference Place of Trading.

FT_C_BEST_EXEC_PROFILE_BE_Unrestricted The Places of trading for the best execution are those associated with the Client.

FT_C_BEST_EXEC_PROFILE_BE_RestrictedWithSweeping The Places of trading for the best execution must be part of the settlement circuit specified in the SettlementCircuit field or the Settlement circuit of the Reference Place of Trading and sweeping feature is enabled.

6.1.2.17 enum FT_C_BILATERAL_ROLE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BILATERAL_ROLE_Dealer	0	Dealer
FT_C_BILATERAL_ROLE_MarketMaker	1	Market Maker
FT_C_BILATERAL_ROLE_Both	2	Both

6.1.2.18 enum FT_C_BLOCK_SPLIT_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BLOCK_SPLIT_STATUS_Valid	0	Valid
FT_C_BLOCK_SPLIT_STATUS_Invalid	1	Invalid

6.1.2.19 enum FT_C_BULK_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BULK_TYPE_Undef	0	FT_C_BULK_TYPE_Undef
FT_C_BULK_TYPE_OCO	1	OCO
FT_C_BULK_TYPE_OTO	2	OTO
FT_C_BULK_TYPE_OTOCO	3	OTOCO
FT_C_BULK_TYPE_OUTRIGHT	4	OUTRIGHT
FT_C_BULK_TYPE_SWITCH	5	SWITCH
FT_C_BULK_TYPE_BFLY	6	BUTTERFLY
FT_C_BULK_TYPE_LIST	7	LIST

6.1.2.20 enum FT_C_BYPASS_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_BYPASS_FLAG_None	0	None
FT_C_BYPASS_FLAG_RM	1	RiskMonitor
FT_C_BYPASS_FLAG_MM	2	MetaMarket filter
FT_C_BYPASS_FLAG_RM_MM	3	Both
FT_C_BYPASS_FLAG_MM_OS	4	MetaMarket one shot filter
FT_C_BYPASS_FLAG_MM_PRICE	5	MetaMarket filter price
FT_C_BYPASS_FLAG_MM_OS_PRICE	6	MetaMarket one shot filter and price

6.1.2.21 enum FT_C_CALLABLE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CALLABLE_TYPE_None	0	None
FT_C_CALLABLE_TYPE_Callable	1	Callable

6.1.2.22 enum FT_C_CAP_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CAP_TYPE_None	0	No
FT_C_CAP_TYPE_Capped	1	Yes

6.1.2.23 enum FT_C_CARE_ORDER_REQUEST_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CARE_ORDER_REQUEST_STATUS_Pending	0	Pending
FT_C_CARE_ORDER_REQUEST_STATUS_Accepted	1	Accepted
FT_C_CARE_ORDER_REQUEST_STATUS_Rejected	2	Rejected
FT_C_CARE_ORDER_REQUEST_STATUS_Deleted	3	Deleted

6.1.2.24 enum FT_C_CARE_RELEASE_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CARE_RELEASE_STATUS_New	0	Automatic
FT_C_CARE_RELEASE_STATUS_Progress	1	In progress
FT_C_CARE_RELEASE_STATUS_Settlement	2	Settlement
FT_C_CARE_RELEASE_STATUS_Manual	3	Manual

6.1.2.25 enum FT_C_CLEARING_MODE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CLEARING_MODE_Default	0	None
FT_C_CLEARING_MODE_Manual	1	Manual
FT_C_CLEARING_MODE_Automatic	2	Automatic
FT_C_CLEARING_MODE_Redo	3	Redo
FT_C_CLEARING_MODE_CancelledFromSettlement	4	Cancelled from Settlement
FT_C_CLEARING_MODE_Bilateral	5	Bilateral
FT_C_CLEARING_MODE_RedoByMember	6	Member redo
FT_C_CLEARING_MODE_RedoByCtp	7	Counterpart redo

6.1.2.26 enum FT_C_CLEARING_ROLE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CLEARING_ROLE_None	0	None
FT_C_CLEARING_ROLE_Dealer	1	Dealer
FT_C_CLEARING_ROLE_EndUser	2	End user

6.1.2.27 enum FT_C_CLIENT_FILL_AGGR_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CLIENT_FILL_AGGR_TYPE_Undef	0	Undef
FT_C_CLIENT_FILL_AGGR_TYPE_MarketAggregate	1	Market
FT_C_CLIENT_FILL_AGGR_TYPE_PhaseAggregate	2	Phase aggregation
FT_C_CLIENT_FILL_AGGR_TYPE_ClientAggregate	3	Client aggregation
FT_C_CLIENT_FILL_AGGR_TYPE_PreOpening	4	Pre opening phase, opening phase

6.1.2.28 enum FT_C_CLIENT_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CLIENT_TYPE_None	0	None
FT_C_CLIENT_TYPE_Administrated	1	Administrated

6.1 FastTrade File Reference

FT_C_CLIENT_TYPE_Managed	2 Managed
FT_C_CLIENT_TYPE_Institutional	3 Institutional
FT_C_CLIENT_TYPE_Proprietary	4 Proprietary

Enumerator:

FT_C_CLIENT_TYPE_None None.

FT_C_CLIENT_TYPE_Administrated Transaction with ClientID of this type will be sent to the market with Client origin.

FT_C_CLIENT_TYPE_Managed Transaction with ClientID of this type will be sent to the market with Client origin.

FT_C_CLIENT_TYPE_Institutional Transaction with ClientID of this type will be sent to the market with Client origin.

FT_C_CLIENT_TYPE_Proprietary Transaction with ClientID of this type will be sent to the market with Professional origin.

6.1.2.29 enum FT_C_COMP_REPORT_TYPE

Query for the OMS interface to retrieve the main information about an RFQ

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_COMP_REPORT_TYPE_Composite	0	Composite
FT_C_COMP_REPORT_TYPE_Competitive	1	Competitive
FT_C_COMP_REPORT_TYPE_Both	2	Both

6.1.2.30 enum FT_C_CONFIG_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CONFIG_FLAG_No	0	No
FT_C_CONFIG_FLAG_Yes	1	Yes
FT_C_CONFIG_FLAG_Both	2	Both

6.1.2.31 enum FT_C_CONFIG_ORIGIN

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CONFIG_ORIGIN_None	0	None
FT_C_CONFIG_ORIGIN_Client	1	Only Client
FT_C_CONFIG_ORIGIN_Proprietary	2	Only Professional
FT_C_CONFIG_ORIGIN_Both	3	Both

Enumerator:

FT_C_CONFIG_ORIGIN_Client The operator can enter only order for client.

FT_C_CONFIG_ORIGIN_Proprietary The operator can enter only order for its professional trading.

FT_C_CONFIG_ORIGIN_Both The operator can enter both types of order.

6.1.2.32 enum FT_C_CONNECTION_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CONNECTION_STATUS_Connected	0	Connected
FT_C_CONNECTION_STATUS_Disconnected	1	Disconnected

6.1.2.33 enum FT_C_CONTRACT_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CONTRACT_TYPE_None	0	FT_C_CONTRACT_TYPE_None
FT_C_CONTRACT_TYPE_Loan	1	Loan
FT_C_CONTRACT_TYPE_Refound	2	Refound

6.1.2.34 enum FT_C_CROSS_ORDER_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CROSS_ORDER_TYPE_Undef	0	Undef
FT_C_CROSS_ORDER_TYPE_InternalCross	1	Internal
FT_C_CROSS_ORDER_TYPE_InterbankCross	2	Interbank
FT_C_CROSS_ORDER_TYPE_ExternalCross	3	BTF - Internal
FT_C_CROSS_ORDER_TYPE_InterbankBTF	4	BTF - Interbank

6.1.2.35 enum FT_C_CROSS_OTC_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_CROSS_OTC_STATUS_ToSend	0	FT_C_CROSS_OTC_STATUS_ToSend
FT_C_CROSS_OTC_STATUS_Waiting	1	Waiting
FT_C_CROSS_OTC_STATUS_Done	2	Done
FT_C_CROSS_OTC_STATUS_Rejected	3	Rejected
FT_C_CROSS_OTC_STATUS_Deleted	4	Deleted
FT_C_CROSS_OTC_STATUS_Validated	5	Validated
FT_C_CROSS_OTC_STATUS_Accepted	6	Accepted
FT_C_CROSS_OTC_STATUS_Pending	7	Pending
FT_C_CROSS_OTC_STATUS_InAcceptance	8	In acceptance
FT_C_CROSS_OTC_STATUS_WaitingForAcceptance	9	Waiting for acceptance
FT_C_CROSS_OTC_STATUS_WaitingForConfirmation	10	Waiting for confirmation
FT_C_CROSS_OTC_STATUS_Expired	11	Expired
FT_C_CROSS_OTC_STATUS_Refused	12	Refused
FT_C_CROSS_OTC_STATUS_ToSendPreAccepted	13	Pre Accepted

6.1.2.36 enum FT_C_CUSIP_CALC_METH

Defines if the Tag Values are at company or at the account level.

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CUSIP_CALC_METH_None	0	None
FT_C_CUSIP_CALC_METH_Mat_Sequence	1	Use Maturity Sequence
FT_C_CUSIP_CALC_METH_Mat_Formula	2	Use Maturity Formula

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6.1.2.37 enum FT_C_CUTOFF_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_CUTOFF_TYPE_TRADING	0	Trading
FT_C_CUTOFF_TYPE_GC_DEFINITION	1	GC Definition
FT_C_CUTOFF_TYPE_BOTH	2	Both

6.1.2.38 enum FT_C_DAY_COUNT_FRACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_DAY_COUNT_FRACTION_None	0	
FT_C_DAY_COUNT_FRACTION_1_1	1	1/1
FT_C_DAY_COUNT_FRACTION_30_360	2	30/360
FT_C_DAY_COUNT_FRACTION_30E_360	3	30E/360
FT_C_DAY_COUNT_FRACTION_ACT_360	4	ACT/360
FT_C_DAY_COUNT_FRACTION_ACT_365_FIXED	5	ACT/365.FIXED
FT_C_DAY_COUNT_FRACTION_ACT_ACT	6	ACT/ACT
FT_C_DAY_COUNT_FRACTION_ACT_ACT_AFB	7	ACT/ACT.AFB
FT_C_DAY_COUNT_FRACTION_ACT_ACT_ISDA	8	ACT/ACT.ISDA
FT_C_DAY_COUNT_FRACTION_ACT_ACT_ISMA	9	ACT/ACT.ISMA
FT_C_DAY_COUNT_FRACTION_ACT_361	10	ACT/361
FT_C_DAY_COUNT_FRACTION_ACT_362	11	ACT/362

6.1.2.39 enum FT_C_DEALER_SECT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_DEALER_SECT_TYPE_Executing	0	Executing
FT_C_DEALER_SECT_TYPE_Acceptable	1	Acceptable
FT_C_DEALER_SECT_TYPE_UnAcceptable	2	Unacceptable

Enumerator:

FT_C_DEALER_SECT_TYPE_Executing This dealer must be included in the list of recipients.

FT_C_DEALER_SECT_TYPE_Acceptable This dealer can be included in the list of recipients.

FT_C_DEALER_SECT_TYPE_UnAcceptable This dealer cannot be included in the list of recipients.

6.1.2.40 enum FT_C_DEALING_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_DEALING_STATUS_Undef	0	FT_C_DEALING_STATUS_Undef
FT_C_DEALING_STATUS_Waiting	1	Waiting
FT_C_DEALING_STATUS_Dealing	2	Dealing

6.1.2.41 enum FT_C_DELIVERY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_DELIVERY_TYPE_Undef	0	OTPL
FT_C_DELIVERY_TYPE_Cash	1	CASH
FT_C_DELIVERY_TYPE_Physical	2	PHYS

6.1.2.42 enum FT_C_DER_ACCOUNT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_DER_ACCOUNT_TYPE_Undef	0	None
FT_C_DER_ACCOUNT_TYPE_GiveUp	1	Give Up
FT_C_DER_ACCOUNT_TYPE_MainAccount	2	Account
FT_C_DER_ACCOUNT_TYPE_SubAccount	3	Sub Account

6.1.2.43 enum FT_C_DUR_UNIT

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_DUR_UNIT_None	0	
FT_C_DUR_UNIT_Day	1	Day
FT_C_DUR_UNIT_Month	2	Month

6.1.2.44 enum FT_C_ENABLE_REPO_CLASS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ENABLE_REPO_CLASS_None	0	
FT_C_ENABLE_REPO_CLASS_Classic	1	Classic
FT_C_ENABLE_REPO_CLASS_BuySellBack	2	BuySellBack
FT_C_ENABLE_REPO_CLASS_All	3	All
FT_C_ENABLE_REPO_CLASS_Triparty	4	Triparty

6.1.2.45 enum FT_C_ENABLED_COUNTERING

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ENABLED_COUNTERING_No	0	No
FT_C_ENABLED_COUNTERING_OnlyFirstTime	1	Only First Time
FT_C_ENABLED_COUNTERING_Always	2	Always

6.1.2.46 enum FT_C_ENTITY_ACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ENTITY_ACTION_Add	0	Add
FT_C_ENTITY_ACTION_Rwt	1	Rwt
FT_C_ENTITY_ACTION_Del	2	Del

Enumerator:

FT_C_ENTITY_ACTION_Add Add of a new record.
FT_C_ENTITY_ACTION_Rwt Modification of an exiting record.
FT_C_ENTITY_ACTION_Del Deletion of the record.

6.1.2.47 enum FT_C_ERROR_SOURCE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_ERROR_SOURCE_Und	0	Undef
FT_C_ERROR_SOURCE_MM	1	MetaMarket
FT_C_ERROR_SOURCE_Mrk	2	Market

6.1.2.48 enum FT_C_EXEC_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_EXEC_TYPE_Undef	0	Undef
FT_C_EXEC_TYPE_Cross	1	Cross
FT_C_EXEC_TYPE_RFQ	2	RFQ
FT_C_EXEC_TYPE_Order	3	Order
FT_C_EXEC_TYPE_OTC	4	OTC

6.1.2.49 enum FT_C_EXECUTION_PHASE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_EXECUTION_PHASE_Undef	0	Undef
FT_C_EXECUTION_PHASE_PRA	1	Pre Auction Fill
FT_C_EXECUTION_PHASE_NEG	2	Trading Fill
FT_C_EXECUTION_PHASE_CLO	3	Closure Fill

Enumerator:

FT_C_EXECUTION_PHASE_Undef Unknown phase.
FT_C_EXECUTION_PHASE_PRA Pre Auction.
FT_C_EXECUTION_PHASE_NEG Trading.
FT_C_EXECUTION_PHASE_CLO Closure Auction.

6.1.2.50 enum FT_C_EXECUTION_SOURCE_CODE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_EXECUTION_SOURCE_CODE_Undef	0	
FT_C_EXECUTION_SOURCE_CODE_Desk	1	Desk
FT_C_EXECUTION_SOURCE_CODE_Electronic	2	Electronic

FT_C_EXECUTION_SOURCE_CODE_VendorProvidedPlatform	3 Vendor-provided Platform
FT_C_EXECUTION_SOURCE_CODE_SponsoredAccess	4 Sponsored Access
FT_C_EXECUTION_SOURCE_CODE_PremiumAlgorithmicTrading	5 Premium Algorithmic Trading
FT_C_EXECUTION_SOURCE_CODE_Other	6 Other
FT_C_EXECUTION_SOURCE_CODE_DeskPit	7 DeskPit
FT_C_EXECUTION_SOURCE_CODE_ClientPit	8 ClientPit

6.1.2.51 enum FT_C_FEE_EXCEPTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FEE_EXCEPTION_None	0	None
FT_C_FEE_EXCEPTION_NullFee	1	NullFee
FT_C_FEE_EXCEPTION_Force	2	Forced

6.1.2.52 enum FT_C_FILL_ACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FILL_ACTION_Correct	0	Correct
FT_C_FILL_ACTION_Cancel	1	Cancel
FT_C_FILL_ACTION_Rollover	2	Rollover
FT_C_FILL_ACTION_CorrectUni	3	Unilateral Correct
FT_C_FILL_ACTION_CancelUni	4	Unilateral Cancel

6.1.2.53 enum FT_C_FILL_CORRECT_OR_CANCEL_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FILL_CORRECT_OR_CANCEL_STATUS_InProgress	0	In Progress
FT_C_FILL_CORRECT_OR_CANCEL_STATUS_InAcceptance	1	In Acceptance
FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Accepted	2	Accepted
FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Rejected	3	Rejected
FT_C_FILL_CORRECT_OR_CANCEL_STATUS_Expired	4	Expired

6.1.2.54 enum FT_C_FILL_EXCEPTION_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FILL_EXCEPTION_STATUS_None	0	None
FT_C_FILL_EXCEPTION_STATUS_FillTooOld	1	Too old
FT_C_FILL_EXCEPTION_STATUS_Overfill	2	Overfill
FT_C_FILL_EXCEPTION_STATUS_UnknownOrder	3	Unknown order

6.1 FastTrade File Reference

FT_C_FILL_EXCEPTION_STATUS_ClosedOrder	4 Order in final state
FT_C_FILL_EXCEPTION_STATUS_NullFee	5 Fill with null fees
FT_C_FILL_EXCEPTION_STATUS_Force	6 Forced
FT_C_FILL_EXCEPTION_STATUS_WaitingForExchangeRate	7 Waiting for exchange rate
FT_C_FILL_EXCEPTION_STATUS_ExchangeRateMissing	8 Exchange rate missing
FT_C_FILL_EXCEPTION_STATUS_ForcedExchangeRate	9 Forced Exchange Rate
FT_C_FILL_EXCEPTION_STATUS_NullAccrInt terest	10 Fill with null accrued in terest

6.1.2.55 enum FT_C_FILL_SETTL_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FILL_SETTL_STATUS_None	0	None
FT_C_FILL_SETTL_STATUS_SettlAccepted	1	Settlement Accepted
FT_C_FILL_SETTL_STATUS_SettlRejected	2	Settlement Rejected

Enumerator:

FT_C_FILL_SETTL_STATUS_None No settlement status information available.

FT_C_FILL_SETTL_STATUS_SettlAccepted The fill has been accepted by Settlement.

FT_C_FILL_SETTL_STATUS_SettlRejected The fill has been rejected by Settlement.

6.1.2.56 enum FT_C_FILL_SPLIT_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FILL_SPLIT_STATUS_Accepted	0	Accepted
FT_C_FILL_SPLIT_STATUS_Processing	1	Processing
FT_C_FILL_SPLIT_STATUS_Refused	2	Refused
FT_C_FILL_SPLIT_STATUS_Assigned	3	Assigned
FT_C_FILL_SPLIT_STATUS_Executed	4	Executed
FT_C_FILL_SPLIT_STATUS_Locked	5	Locked
FT_C_FILL_SPLIT_STATUS_Linked	6	Linked
FT_C_FILL_SPLIT_STATUS_Deleted	7	Deleted
FT_C_FILL_SPLIT_STATUS_DeletedByGov	8	Deleted by Governance
FT_C_FILL_SPLIT_STATUS_LinkedToTradingList	9	Linked to a Trading List
FT_C_FILL_SPLIT_STATUS_WaitingForSpotPrice	10	Waiting For Spot Price

Enumerator:

FT_C_FILL_SPLIT_STATUS_WaitingForSpotPrice The fill is waiting to be priced.

6.1.2.57 enum FT_C_FILL_STATUS

new enum

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_FILL_STATUS_Active	0 Active
FT_C_FILL_STATUS_CancelledByGov	1 CBG
FT_C_FILL_STATUS_ToBeAllocated	2 To be allocated
FT_C_FILL_STATUS_Rejected	3 Rejected
FT_C_FILL_STATUS_Ghost	4 Ghost
FT_C_FILL_STATUS_CancelledForSplit	5 Cancelled For Split
FT_C_FILL_STATUS_CancelledForNotAllocation	6 Cancelled For Not Allocation
FT_C_FILL_STATUS_Cancelled	7 Cancelled By Members
FT_C_FILL_STATUS_Corrected	8 Corrected By Members
FT_C_FILL_STATUS_CorrectedByGov	9 Corrected By Gov
FT_C_FILL_STATUS_WaitingForSpotPrice	10 Waiting For Spot Price

Enumerator:

FT_C_FILL_STATUS_Active The Fill is active.

FT_C_FILL_STATUS_CancelledByGov The fill was deleted by the Governance.

FT_C_FILL_STATUS_ToBeAllocated The fill has to be allocated.

FT_C_FILL_STATUS_Rejected The fill has been rejected.

FT_C_FILL_STATUS_Ghost The fill has been ghosted.

FT_C_FILL_STATUS_CancelledForSplit The fill has been cancelled because of a split.

FT_C_FILL_STATUS_CancelledForNotAllocation The fill has been cancelled because of a missing allocation (repo only)

FT_C_FILL_STATUS_Cancelled The fill has been cancelled after bilaterally negotiating a cancellation.

FT_C_FILL_STATUS_Corrected The fill has been corrected after bilaterally negotiating a correction.

FT_C_FILL_STATUS_CorrectedByGov The fill was corrected by the Governance.

FT_C_FILL_STATUS_WaitingForSpotPrice The fill is waiting to be priced.

6.1.2.58 enum FT_C_FINANCIAL_TAX**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_FINANCIAL_TAX_No	0	No
FT_C_FINANCIAL_TAX_Yes	1	Yes
FT_C_FINANCIAL_TAX_Exempt	2	Exempt
FT_C_FINANCIAL_TAX_Substitute	3	Substitute
FT_C_FINANCIAL_TAX_NoNetting	4	NoNetting
FT_C_FINANCIAL_TAX_SubstituteNetting	5	SubstituteNetting

6.1.2.59 enum FT_C_FIRM_CODE_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_FIRM_CODE_TYPE_Undef	0	None
FT_C_FIRM_CODE_TYPE_Investment	1	Investment
FT_C_FIRM_CODE_TYPE_Execution	2	Execution

6.1.2.60 enum FT_C_FIRM_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_FIRM_TYPE_None	0	None
FT_C_FIRM_TYPE_Person	1	Person
FT_C_FIRM_TYPE_Algo	2	Algorithm

6.1 FastTrade File Reference

6.1.2.61 enum FT_C_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FLAG_No	0	No
FT_C_FLAG_Yes	1	Yes

6.1.2.62 enum FT_C_FLAG_UND

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FLAG_UND_Undef	0	FT_C_FLAG_UND_Undef
FT_C_FLAG_UND_Yes	1	Yes
FT_C_FLAG_UND_No	2	No

6.1.2.63 enum FT_C_FLOW_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FLOW_TYPE_Default	0	Undef
FT_C_FLOW_TYPE_TradingRoom	1	Trading Room
FT_C_FLOW_TYPE_AutoOrderFlow	2	Automatic Order Flow
FT_C_FLOW_TYPE_TOL	3	Trading On Line
FT_C_FLOW_TYPE_HOME_BANKING	4	Home Banking
FT_C_FLOW_TYPE_PHONE_BANKING	5	Phone Banking
FT_C_FLOW_TYPE_PRIVATE	6	Private
FT_C_FLOW_TYPE_PUB_OFFER	7	Public Offer
FT_C_FLOW_TYPE_CIRCUIT	8	Circuit Order Flow

6.1.2.64 enum FT_C_FORCE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FORCE_TYPE_NeverForcing	0	Never Forcing
FT_C_FORCE_TYPE_ClassicRepoTrade	1	Classic Repo Trade
FT_C_FORCE_TYPE_BuySellBack	2	BuySellBack

6.1.2.65 enum FT_C_FREQUENCY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_FREQUENCY_Daily	0	Daily
FT_C_FREQUENCY_Weekly	1	Weekly
FT_C_FREQUENCY_Monthly	2	Monthly

6.1.2.66 enum FT_C_IN_OUT_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_IN_OUT_FLAG_Undef	0	Unused
FT_C_IN_OUT_FLAG_In	1	In
FT_C_IN_OUT_FLAG_Out	2	Out

6.1.2.67 enum FT_C_INTEREST_FEE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_INTEREST_FEE_TYPE_None	0	None
FT_C_INTEREST_FEE_TYPE_Fixed	1	Fixed
FT_C_INTEREST_FEE_TYPE_Floating	2	Floating
FT_C_INTEREST_FEE_TYPE_Negotiable	3	Negotiable

6.1.2.68 enum FT_C_INTERNAL_ORDER_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_INTERNAL_ORDER_STATUS_Undef	0	Undefined
FT_C_INTERNAL_ORDER_STATUS_ToProcess	1	To process
FT_C_INTERNAL_ORDER_STATUS_WaitDeskAccept	2	In acceptance
FT_C_INTERNAL_ORDER_STATUS_Dealing	3	Dealing
FT_C_INTERNAL_ORDER_STATUS_WaitMrkTradable	4	Waiting mrk tradable
FT_C_INTERNAL_ORDER_STATUS_WaitSecTradable	5	Waiting sec tradable
FT_C_INTERNAL_ORDER_STATUS_WaitExecTime	6	Waiting exec time
FT_C_INTERNAL_ORDER_STATUS_ToReport	7	To report
FT_C_INTERNAL_ORDER_STATUS_ToSettle	8	To settle
FT_C_INTERNAL_ORDER_STATUS_Completed	9	Completed
FT_C_INTERNAL_ORDER_STATUS_Error	10	Error
FT_C_INTERNAL_ORDER_STATUS_Exception	11	Exception
FT_C_INTERNAL_ORDER_STATUS_InvalidOrder	12	Invalid Order
FT_C_INTERNAL_ORDER_STATUS_Sent	13	Sent
FT_C_INTERNAL_ORDER_STATUS_Refused	14	Refused
FT_C_INTERNAL_ORDER_STATUS_ToBeRecovered	15	To be recovered
FT_C_INTERNAL_ORDER_STATUS_WaitNextDate	16	Wait next date
FT_C_INTERNAL_ORDER_STATUS_FilterException	17	FilterException
FT_C_INTERNAL_ORDER_STATUS_WaitingBestExec on	18	Waiting best executi on
FT_C_INTERNAL_ORDER_STATUS_RefusedException ception	19	Refused by market ex ception
FT_C_INTERNAL_ORDER_STATUS_CbgException nce exception	20	Cancelled by governa nce exception
FT_C_INTERNAL_ORDER_STATUS_WaitNextDateBE exec	21	Wait next date best exec

6.1 FastTrade File Reference

FT_C_INTERNAL_ORDER_STATUS_AnagInfException nfo availability	22 Waiting instrument i
FT_C_INTERNAL_ORDER_STATUS_UnkInstRetryAllowed security requested	23 Waiting instrument -
FT_C_INTERNAL_ORDER_STATUS_MultiMarketException ging a multi-market BE order	24 Exception while mana
FT_C_INTERNAL_ORDER_STATUS_RestartMultiMarketBE rket BE process	25 Restart the multi-ma
FT_C_INTERNAL_ORDER_STATUS_DeletedByPanic	26 Deleted by panic
FT_C_INTERNAL_ORDER_STATUS_OCOWnsolicited	27 OCO Unsolicited
FT_C_INTERNAL_ORDER_STATUS_WaitTriggering	28 Wait to be triggered
FT_C_INTERNAL_ORDER_STATUS_DelistingException	29 De-Listing Exception
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBEManual al	30 Multi Market BE Manu
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBEParked ed	31 Multi Market BE Park
FT_C_INTERNAL_ORDER_STATUS_MultiMarketBERested ed	32 Multi Market BE Rest
FT_C_INTERNAL_ORDER_STATUS_MultiMarketProcessing ution	33 Multi Market BE Exec
FT_C_INTERNAL_ORDER_STATUS_MultiMarketStrategyToManual gy Manual	34 Multi Market Strate

6.1.2.69 enum FT_C_INTERNALIZER_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_INTERNALIZER_MODE_Default	0	Default
FT_C_INTERNALIZER_MODE_Client	1	Client Internalizer
FT_C_INTERNALIZER_MODE_Proprietary	2	Proprietary Internalizer
FT_C_INTERNALIZER_MODE_PrivateBook	3	Private Book
FT_C_INTERNALIZER_MODE_No	4	No Internalizer

6.1.2.70 enum FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_FreeText	0	Free Text
FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_RTF	1	RTF
FT_C_INVENTORY_TRADING_IDEA_TEXT_TYPE_HTML	2	HTML

6.1.2.71 enum FT_C_INVENTORY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_INVENTORY_TYPE_None	0	
FT_C_INVENTORY_TYPE_Inventory	1	Inventory
FT_C_INVENTORY_TYPE_Executable	2	Executable

6.1.2.72 enum FT_C_IO_DENIAL_TIME_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_IO_DENIAL_TIME_TYPE_Last	0 Last counterparty
FT_C_IO_DENIAL_TIME_TYPE_All	1 All counterparties

6.1.2.73 enum FT_C_ISSUE_ACCESS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ISSUE_ACCESS_None	0	None
FT_C_ISSUE_ACCESS_Restricted	1	Restricted
FT_C_ISSUE_ACCESS_Full	2	Full

Enumerator:

FT_C_ISSUE_ACCESS_Restricted Access to the issue is restricted.

FT_C_ISSUE_ACCESS_Full Access to the issue is open to all the members authorized on the Primary market.

6.1.2.74 enum FT_C_ISSUE_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ISSUE_MODE_Standard	0	Standard
FT_C_ISSUE_MODE_Reverse	1	Reverse

Enumerator:

FT_C_ISSUE_MODE_Standard Issuer sells bonds.

FT_C_ISSUE_MODE_Reverse Issuer buys back bonds.

6.1.2.75 enum FT_C_ISSUE_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ISSUE_STATUS_Open	0	Open
FT_C_ISSUE_STATUS_Issuing	1	Issuing
FT_C_ISSUE_STATUS_Closed	2	Closed
FT_C_ISSUE_STATUS_Executed	3	Executed
FT_C_ISSUE_STATUS_CancelledByGov	4	Cancelled by governance

Enumerator:

FT_C_ISSUE_STATUS_Open The issue is open, authorized members can put their orders.

FT_C_ISSUE_STATUS_Issuing The issue is its attribution phase.

FT_C_ISSUE_STATUS_Closed The issue is not yet open.

FT_C_ISSUE_STATUS_Executed The issue has already been executed.

FT_C_ISSUE_STATUS_CancelledByGov The issue has been cancelled.

6.1 FastTrade File Reference

6.1.2.76 enum FT_C_ISSUE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ISSUE_TYPE_Fixed_Price	0	Fixed Price
FT_C_ISSUE_TYPE_Max_Quantity	1	Maximize quantity
FT_C_ISSUE_TYPE_Manual	2	Manual Acceptance

Enumerator:

FT_C_ISSUE_TYPE_Fixed_Price Automatic acceptance at fixed price.

FT_C_ISSUE_TYPE_Max_Quantity Automatic acceptance with price/time maximizing the executed quantity.

FT_C_ISSUE_TYPE_Manual Manual acceptance.

6.1.2.77 enum FT_C_ISSUER_EXCL_TYPE

Defines if the Exclusion will apply to: Private Dealer Page, Wholesale Page or Both.

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ISSUER_EXCL_TYPE_PrivateDealerPage	0	Private Dealer Page
FT_C_ISSUER_EXCL_TYPE_WholesalePage	1	Wholesale Page
FT_C_ISSUER_EXCL_TYPE_Both	2	Both

6.1.2.78 enum FT_C_LINK_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LINK_FLAG_No	0	No
FT_C_LINK_FLAG_Yes	1	Yes
FT_C_LINK_FLAG_Dirty	2	Dirty

6.1.2.79 enum FT_C_LINKED_QUOTE_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LINKED_QUOTE_STATUS_Active	0	Active
FT_C_LINKED_QUOTE_STATUS_Deleted	1	Deleted

6.1.2.80 enum FT_C_LIQUIDITY_INDICATOR

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LIQUIDITY_INDICATOR_Undef	0	Undefined
FT_C_LIQUIDITY_INDICATOR_RemoveLiquidity	1	Aggressor
FT_C_LIQUIDITY_INDICATOR_AddedLiquidity	2	Provider
FT_C_LIQUIDITY_INDICATOR_Neutral	3	Neutral
FT_C_LIQUIDITY_INDICATOR_CalcRemoveLiquidity	4	Calculated Aggressor
FT_C_LIQUIDITY_INDICATOR_CalcAddedLiquidity	5	Calculated Provider
FT_C_LIQUIDITY_INDICATOR_CalcNeutral	6	Calculated Neutral

6.1.2.81 enum FT_C_LIST_ADDITIONAL_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LIST_ADDITIONAL_STATUS_Open	0	Waiting for Quotes
FT_C_LIST_ADDITIONAL_STATUS_Done	1	Done
FT_C_LIST_ADDITIONAL_STATUS_DueInRevealed	2	Revealed at DueIn
FT_C_LIST_ADDITIONAL_STATUS_EarlyRevealed	3	Early Revealed
FT_C_LIST_ADDITIONAL_STATUS_GoodForExpired	4	Good for Time Expired
FT_C_LIST_ADDITIONAL_STATUS_GatedExpired	5	Gated Time Expired
FT_C_LIST_ADDITIONAL_STATUS_WaitingForLastLook	6	Waiting for Last Look
FT_C_LIST_ADDITIONAL_STATUS_TraderDecide	7	Trader Decide
FT_C_LIST_ADDITIONAL_STATUS_NoInterestFromAT	8	AT No Interest
FT_C_LIST_ADDITIONAL_STATUS_Quote	9	Quote
FT_C_LIST_ADDITIONAL_STATUS_NoInterest	10	No Interest
FT_C_LIST_ADDITIONAL_STATUS_DealerTimeout	11	Dealer Timeout
FT_C_LIST_ADDITIONAL_STATUS_CustomerEnded	12	Customer Ended
FT_C_LIST_ADDITIONAL_STATUS_Expired	13	Expired
FT_C_LIST_ADDITIONAL_STATUS_WaitingForQuote	14	Waiting for New Quotes
FT_C_LIST_ADDITIONAL_STATUS_LastLookAccepted	15	Last Look Accepted
FT_C_LIST_ADDITIONAL_STATUS_DAW	16	Done Away
FT_C_LIST_ADDITIONAL_STATUS_WaitingForConfirmation	17	Waiting for Confirmation

Enumerator:

FT_C_LIST_ADDITIONAL_STATUS_Open Quotes not yet revealed.

FT_C_LIST_ADDITIONAL_STATUS_Done Automatic matching occurs only if prices are the same.

FT_C_LIST_ADDITIONAL_STATUS_DueInRevealed Quotes revealed at the due in time.

FT_C_LIST_ADDITIONAL_STATUS_EarlyRevealed Quotes revealed before the due in time, early release.

FT_C_LIST_ADDITIONAL_STATUS_GoodForExpired Orders are in last look.

FT_C_LIST_ADDITIONAL_STATUS_GatedExpired Quotes edited during last look, last window started.

FT_C_LIST_ADDITIONAL_STATUS_WaitingForLastLook The list is waiting to be accepted by Sell Side member.

FT_C_LIST_ADDITIONAL_STATUS_TraderDecide The generated quote is loaded into the ticket and the trade is switched into manual mode.

FT_C_LIST_ADDITIONAL_STATUS_NoInterestFromAT No AutoTrader user is interested in this RFQ.

FT_C_LIST_ADDITIONAL_STATUS_Quote The generated quote is sent to the market.

FT_C_LIST_ADDITIONAL_STATUS_NoInterest Dealer Ended (Pass from GUI)

FT_C_LIST_ADDITIONAL_STATUS_DealerTimeout Dealer Timeout: indicates that the RFQ ended for its timeout expiration without any quote from the dealer.

FT_C_LIST_ADDITIONAL_STATUS_CustomerEnded Customer Ended: indicates that the RFQ has been canceled by the customer or the quotation coming from the dealer has been rejected by the customer.

FT_C_LIST_ADDITIONAL_STATUS_Expired Customer Timeout.

FT_C_LIST_ADDITIONAL_STATUS_WaitingForQuote The list is waiting to be quoted by Sell Side member after last look expiration.

FT_C_LIST_ADDITIONAL_STATUS_LastLookAccepted The list has been accepted by Sell Side member during last look.

FT_C_LIST_ADDITIONAL_STATUS_DAW The list has been accepted by a competitor Sell Side member.

FT_C_LIST_ADDITIONAL_STATUS_WaitingForConfirmation The list has been accepted by Sell Side member during last look but confirmation by Customer is required.

6.1.2.82 enum FT_C_LIST_TRADE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LIST_TRADE_TYPE_ByPrice	0	By Price
FT_C_LIST_TRADE_TYPE_BySpread	1	By Spread

6.1.2.83 enum FT_C_LOCKED_LEG

Specifies which leg of a multi leg RFQ has values (yield, price) that cannot be changed by the recipient (IRS trading and IRS vs Bond)

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_LOCKED_LEG_NoLegs	0	None
FT_C_LOCKED_LEG_SwitchFirstLeg	1	First Leg (Switch)
FT_C_LOCKED_LEG_SwitchSecondLeg	2	Second Leg (Switch)
FT_C_LOCKED_LEG_BflyWingsLegs	3	Wings Legs (Butterfly)
FT_C_LOCKED_LEG_BflyBodyLeg	4	Body Leg (Butterfly)
FT_C_LOCKED_LEG_FirstAndThirdLeg	5	First and Third Leg (Spread Switch)
FT_C_LOCKED_LEG_SecondAndFourthLeg	6	Second and Fourth Leg (Spread Switch)

Enumerator:

FT_C_LOCKED_LEG_NoLegs No legs are locked.

6.1.2.84 enum FT_C_MAIL_DESTINATION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MAIL_DESTINATION_TYPE_All	0	All
FT_C_MAIL_DESTINATION_TYPE_Profile	1	Profile
FT_C_MAIL_DESTINATION_TYPE_Selected	2	Selected

6.1.2.85 enum FT_C_MAIL_EXPIRY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MAIL_EXPIRY_TYPE_NonPermanent	0	Non Permanent
FT_C_MAIL_EXPIRY_TYPE_Permanent	1	Permanent

6.1.2.86 enum FT_C_MARKET_AFFILIATION**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MARKET_AFFILIATION_None	0	None
FT_C_MARKET_AFFILIATION_RegulatedMarket	1	RegMkt
FT_C_MARKET_AFFILIATION_MTF	2	MTF

6.1.2.87 enum FT_C_MARKET_STATE_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MARKET_STATE_TYPE_Public	0	Public
FT_C_MARKET_STATE_TYPE_Private	1	Private

6.1.2.88 enum FT_C_MASS_ACTION_LIST**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MASS_ACTION_LIST_None	0	None
FT_C_MASS_ACTION_LIST_Ind2Norm	1	Indicative to Normal
FT_C_MASS_ACTION_LIST_Norm2Ind	2	Normal to Indicative
FT_C_MASS_ACTION_LIST_Cancel	3	Cancel
FT_C_MASS_ACTION_LIST_CancelStop	4	Cancel Stop Order
FT_C_MASS_ACTION_LIST_CancelAll	5	Cancel All

Enumerator:

FT_C_MASS_ACTION_LIST_None Not used

FT_C_MASS_ACTION_LIST_Ind2Norm Not used

FT_C_MASS_ACTION_LIST_Norm2Ind Not used

FT_C_MASS_ACTION_LIST_Cancel Cancel selected orders (but not stop orders), quotes, RFQs.

FT_C_MASS_ACTION_LIST_CancelStop Cancel stop orders.

FT_C_MASS_ACTION_LIST_CancelAll Cancel all types of orders, quotes, RFQs.

6.1.2.89 enum FT_C_MASS_CLASS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MASS_CLASS_Order	0	Orders
FT_C_MASS_CLASS_Quote	1	Quotes
FT_C_MASS_CLASS_All	2	All
FT_C_MASS_CLASS_RFQ	3	RFQ

6.1.2.90 enum FT_C_MATCHING_MODE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MATCHING_MODE_SingleProposal	0	Single proposal
FT_C_MATCHING_MODE_BestPrice	1	Best price

Enumerator:

FT_C_MATCHING_MODE_SingleProposal Can match only single proposals.

FT_C_MATCHING_MODE_BestPrice The orders are sent best price.

6.1.2.91 enum FT_C_MATCHING_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MATCHING_TYPE_Automatic	0	Live
FT_C_MATCHING_TYPE_Manual	1	Subject

6.1.2.92 enum FT_C_MATURITY_RULE

(FTX) Maturity rule for butterfly (see FT_C_RFQ_PROFILE_ID Class)

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MATURITY_RULE_SML	0	Short-Middle-Long
FT_C_MATURITY_RULE_MSL	1	Middle-Short-Long
FT_C_MATURITY_RULE_LMS	2	Long-Middle-Short
FT_C_MATURITY_RULE_SLM	3	Short-Long-Middle
FT_C_MATURITY_RULE_MLS	4	Middle-Long-Short
FT_C_MATURITY_RULE_LSM	5	Long-Short-Middle

6.1.2.93 enum FT_C_MEMB_STATISTICS_AGGR_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MEMB_STATISTICS_AGGR_TYPE_All	0	All
FT_C_MEMB_STATISTICS_AGGR_TYPE_Repo_Special	1	Special
FT_C_MEMB_STATISTICS_AGGR_TYPE_Repo_Allocated	2	Allocated

6.1.2.94 enum FT_C_MEMBER_ACC_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_MEMBER_ACC_TYPE_PublicSubAccount	0	Public Sub Account
FT_C_MEMBER_ACC_TYPE_PrivateSubAccount	1	Private Sub Account

Enumerator:

FT_C_MEMBER_ACC_TYPE_PrivateSubAccount (FTX) Identifies an account where allocation is possible and whose name should only be seen by its member.

6.1.2.95 enum FT_C_MEMBER_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MEMBER_STATUS_Active	0	Active
FT_C_MEMBER_STATUS_Suspended	1	Suspended
FT_C_MEMBER_STATUS_SuspGov	2	Suspended by Governance
FT_C_MEMBER_STATUS_Disconnected	3	Disconnected

6.1.2.96 enum FT_C_MEMBER_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MEMBER_TYPE_None	0	None
FT_C_MEMBER_TYPE_Governance	1	Governance
FT_C_MEMBER_TYPE_Primary	2	Primary
FT_C_MEMBER_TYPE_Dealer	3	Dealer
FT_C_MEMBER_TYPE_Datafeed	4	DataFeed
FT_C_MEMBER_TYPE_Press	5	Press
FT_C_MEMBER_TYPE_Clearing	6	Clearing
FT_C_MEMBER_TYPE_Custodian	7	Custodian
FT_C_MEMBER_TYPE_Reporter	8	Reporter
FT_C_MEMBER_TYPE_Association	9	Association
FT_C_MEMBER_TYPE_Observer	10	Observer
FT_C_MEMBER_TYPE_All	11	All
FT_C_MEMBER_TYPE_RegularBank	12	RegularBank
FT_C_MEMBER_TYPE_BankOfItaly	13	BankOfItaly
FT_C_MEMBER_TYPE_Broker	14	Broker
FT_C_MEMBER_TYPE_EnduserCluster	15	End-user Cluster
FT_C_MEMBER_TYPE_FuturesBridge	16	Futures Bridge
FT_C_MEMBER_TYPE_InvestmentCompany	17	Investment Company
FT_C_MEMBER_TYPE_Corporate	18	Corporate

6.1.2.97 enum FT_C_MIFID_CLIENT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MIFID_CLIENT_TYPE_Undef	0	None
FT_C_MIFID_CLIENT_TYPE_Person	1	Person
FT_C_MIFID_CLIENT_TYPE_Entity	2	Legal Entity

6.1.2.98 enum FT_C_MINMAX

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MINMAX_Minimum	0	Minimum
FT_C_MINMAX_Maximum	1	Maximum

6.1.2.99 enum FT_C_MKT_LINK_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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6.1 FastTrade File Reference

FT_C_MKT_LINK_TYPE_SameGroup	0 Same group
FT_C_MKT_LINK_TYPE_CloseLink	1 Close link

6.1.2.100 enum FT_C_MODIFIED_QUOTE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MODIFIED_QUOTE_NotToBeChanged	0	NotToBeChanged
FT_C_MODIFIED_QUOTE_Confirmed	1	Confirmed
FT_C_MODIFIED_QUOTE_ChangingError	2	ChangingError
FT_C_MODIFIED_QUOTE_Changed	3	Changed

Enumerator:

FT_C_MODIFIED_QUOTE_NotToBeChanged Dealer's price should not be changed by the market.

FT_C_MODIFIED_QUOTE_Confirmed Dealer's price is confirmed by the market.

FT_C_MODIFIED_QUOTE_ChangingError An error occurred during the dealer's price change. The error details are contained in the TXResult field.

FT_C_MODIFIED_QUOTE_Changed The dealer's price was successfully changed.

6.1.2.101 enum FT_C_MSG_SRC_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MSG_SRC_TYPE_Undefined	0	Undefined
FT_C_MSG_SRC_TYPE_RFQ	1	RFQ
FT_C_MSG_SRC_TYPE_RFCQ	2	RFCQ
FT_C_MSG_SRC_TYPE_RFQMLeg	3	RFQMLeg
FT_C_MSG_SRC_TYPE_RFCQMLeg	4	RFCQMLeg
FT_C_MSG_SRC_TYPE_Order	5	Order
FT_C_MSG_SRC_TYPE_Quote	6	Quote
FT_C_MSG_SRC_TYPE_OTC	7	OTC

6.1.2.102 enum FT_C_MTF_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_MTF_MODE_Undef	0	
FT_C_MTF_MODE_ONMTF	1	ON MTF
FT_C_MTF_MODE_OFFMTF	2	OFF MTF

6.1.2.103 enum FT_C_NEG_PHASE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_NEG_PHASE_Default	0	Always
FT_C_NEG_PHASE_Auction	1	Auction only
FT_C_NEG_PHASE_Negotiation	2	Negotiation only
FT_C_NEG_PHASE_PreOpening	3	Pre Opening
FT_C_NEG_PHASE_PreClosure	4	Pre Closure

6.1.2.104 enum FT_C_NEXT_DATE_MODE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_NEXT_DATE_MODE_None	0	None
FT_C_NEXT_DATE_MODE_Synthetic	1	Synthetic
FT_C_NEXT_DATE_MODE_Native	2	Native

6.1.2.105 enum FT_C_NO_LAST_LOOK**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_NO_LAST_LOOK_Undef	0	Undef
FT_C_NO_LAST_LOOK_Always	1	Always
FT_C_NO_LAST_LOOK_OnlyTrader	2	Only Trader

6.1.2.106 enum FT_C_OP_PROF_TYPE

Defines the global role of an operator in FTX.

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_OP_PROF_Trader	0	Trader
FT_C_OP_PROF_Admin	1	Administrator
FT_C_OP_PROF_SalesTrader	2	SalesTrader
FT_C_OP_PROF_PureSales	3	Sales
FT_C_OP_PROF_DealCapture	4	DealCapture

Enumerator:

FT_C_OP_PROF_Admin Can define Trading Books, trading relationships, modify some operator capabilities, set qty limits for the traders...

FT_C_OP_PROF_SalesTrader The Sales is very similar to a trader but respect RFQ visibility rules defined in customer coverage.

FT_C_OP_PROF_PureSales The Sales is an operator that cannot reply to a request for quote directly without engage traders.

FT_C_OP_PROF_DealCapture User enabled to download trades for post-trading purpose.

6.1.2.107 enum FT_C_OP_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_OP_TYPE_None	0	None
FT_C_OP_TYPE_AuthorizedOperator	1	Authorized operator
FT_C_OP_TYPE_InstitutionalDealer	2	Institutional Dealer
FT_C_OP_TYPE_Private	3	Private
FT_C_OP_TYPE_Other	4	Other
FT_C_OP_TYPE_Branch	5	Branch
FT_C_OP_TYPE_Retail_TOL	6	Retail Trading Online

6.1 FastTrade File Reference

6.1.2.108 enum FT_C_OPT_COMBO_IND

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_OPT_COMBO_IND_Single	0	Single
FT_C_OPT_COMBO_IND_Combo	1	Combo
FT_C_OPT_COMBO_IND_OCO	2	OCOOrder
FT_C_OPT_COMBO_IND_OTO	3	OTOOrder
FT_C_OPT_COMBO_IND_OTOCO	4	OTOCOOrder

6.1.2.109 enum FT_C_OPTION_STYLE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_OPTION_STYLE_None	0	
FT_C_OPTION_STYLE_American	1	American
FT_C_OPTION_STYLE_European	2	European
FT_C_OPTION_STYLE_Bermudan	3	Bermudan
FT_C_OPTION_STYLE_Periodic	4	Periodic
FT_C_OPTION_STYLE_Asian	5	Asian
FT_C_OPTION_STYLE_Other	6	Other

6.1.2.110 enum FT_C_OPTION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_OPTION_TYPE_None	0	
FT_C_OPTION_TYPE_Call	1	Call
FT_C_OPTION_TYPE_Put	2	Put
FT_C_OPTION_TYPE_Range	3	Range

6.1.2.111 enum FT_C_ORDER_ENTRY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORDER_ENTRY_Undef	0	FT_C_ORDER_ENTRY_Undef
FT_C_ORDER_ENTRY_Enabled	1	Yes
FT_C_ORDER_ENTRY_Disabled	2	No
FT_C_ORDER_ENTRY_OnlyCan	3	CAN
FT_C_ORDER_ENTRY_OnlyBil	4	Only bilateral
FT_C_ORDER_ENTRY_OnlyBilAndCCPGCDef	5	Only bilateral and CCP GC Definition
FT_C_ORDER_ENTRY_LPBidOnly	6	LP Bid-only

6.1.2.112 enum FT_C_ORDER_EXECUTION_STRATEGY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORDER_EXECUTION_STRATEGY_Undef	0	Undef
FT_C_ORDER_EXECUTION_STRATEGY_MultiMarketManualOrder	1	Multi Market Manual Order

FT_C_ORDER_EXECUTION_STRATEGY_MultiMarketBEOrder	2 Multi Market BE Order
FT_C_ORDER_EXECUTION_STRATEGY_BEETFOrder	3 BE-ETF

6.1.2.113 enum FT_C_ORDER_FILL_EXCEPTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORDER_FILL_EXCEPTION_None	0	None
FT_C_ORDER_FILL_EXCEPTION_CbgFill	1	Cbg Fill
FT_C_ORDER_FILL_EXCEPTION_ExchangeRateMissing	2	Exchange rate missing
FT_C_ORDER_FILL_EXCEPTION_NullAccrInt st	3	Fill with null accrued interest

6.1.2.114 enum FT_C_ORDER_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORDER_STATUS_Active	0	AC
FT_C_ORDER_STATUS_PartFilled	1	PF
FT_C_ORDER_STATUS_CompFilled	2	CF
FT_C_ORDER_STATUS_Cancelled	3	CAN
FT_C_ORDER_STATUS_Suspended	4	SUSP
FT_C_ORDER_STATUS_CancelledByGov	5	CBG
FT_C_ORDER_STATUS_Stopped	6	Waiting
FT_C_ORDER_STATUS_Submitted	7	Submitted
FT_C_ORDER_STATUS_Rejected	8	Rejected
FT_C_ORDER_STATUS_DeletedByEdit	9	Revoked
FT_C_ORDER_STATUS_InAcceptance	10	In acceptance
FT_C_ORDER_STATUS_AcceptAndDecrease	11	Accept and decrease
FT_C_ORDER_STATUS_AcceptAndSuspend	12	Accept and suspend
FT_C_ORDER_STATUS_AcceptAndTradeOff	13	Accept and trade off
FT_C_ORDER_STATUS_RejectAndUnwelcome	14	Reject and unwelcome
FT_C_ORDER_STATUS_RejectAndSuspend	15	Reject suspend
FT_C_ORDER_STATUS_RejectAndTradeOff	16	Reject trade off
FT_C_ORDER_STATUS_WaitingForAccept	17	Waiting for acceptance
FT_C_ORDER_STATUS_RejectPrice	18	Reject due price
FT_C_ORDER_STATUS_RejectQty	19	Reject due qty

FT_C_ORDER_STATUS_RejectOffline	20 Reject offline
FT_C_ORDER_STATUS_RejectRecalled	21 Reject recalled
FT_C_ORDER_STATUS_RejectSettlement	22 Reject settlement
FT_C_ORDER_STATUS_RejectTimeout	23 Reject timeout
FT_C_ORDER_STATUS_Locked	24 Locked
FT_C_ORDER_STATUS_LocalRj	25 Rejected by FT
FT_C_ORDER_STATUS_Accepted	26 Accepted
FT_C_ORDER_STATUS_RejectedBySystem	27 Rejected by system
FT_C_ORDER_STATUS_AcceptPartially	28 Accept partially
FT_C_ORDER_STATUS_RejectAndActive	29 Reject and active
FT_C_ORDER_STATUS_Exception	30 Exception
FT_C_ORDER_STATUS_NoChange	31 No Changed
FT_C_ORDER_STATUS_NoInterest	32 No Interest
FT_C_ORDER_STATUS_RejectCreditLine	33 Reject Credit Line
FT_C_ORDER_STATUS_RejectDeliveryRisk	34 Reject Delivery Risk
FT_C_ORDER_STATUS_RejectDueToSuspension	35 Reject due to suspension
FT_C_ORDER_STATUS_AcceptAndDecreaseAndUnwelcome	36 Accept and decrease and unwelcome
FT_C_ORDER_STATUS_AcceptAndSuspendAndUnwelcome	37 Accept and suspend and unwelcome
FT_C_ORDER_STATUS_AcceptAndActiveAndUnwelcome	38 Accept and active and unwelcome
FT_C_ORDER_STATUS_RejectAndSuspendAndUnwelcome	39 Reject and suspend and unwelcome
FT_C_ORDER_STATUS_RejectAndActiveAndUnwelcome	40 Reject and active and unwelcome

Enumerator:

FT_C_ORDER_STATUS_Active Active.

FT_C_ORDER_STATUS_PartFilled Partially filled (order no more editable)

FT_C_ORDER_STATUS_CompFilled Completely filled (order no more editable)

FT_C_ORDER_STATUS_Cancelled Cancelled (order no more editable)

FT_C_ORDER_STATUS_Suspended Suspended.

FT_C_ORDER_STATUS_CancelledByGov Cancelled due to a Governance action (order no more editable)

FT_C_ORDER_STATUS_Stopped Temporary state for stop orders.

FT_C_ORDER_STATUS_Submitted For order routing.

FT_C_ORDER_STATUS_Rejected Order Rejected by the market.

FT_C_ORDER_STATUS_DeletedByEdit The order was replaced by another order with different OrderID (order no more editable)

FT_C_ORDER_STATUS_InAcceptance Money markets.

FT_C_ORDER_STATUS_AcceptAndDecrease Money markets.

FT_C_ORDER_STATUS_AcceptAndSuspend Money markets.

FT_C_ORDER_STATUS_AcceptAndTradeOff Money markets.

FT_C_ORDER_STATUS_RejectAndUnwelcome Money markets.

FT_C_ORDER_STATUS_RejectAndSuspend Money markets.

FT_C_ORDER_STATUS_RejectAndTradeOff Money markets.

FT_C_ORDER_STATUS_WaitingForAccept Money markets, waiting for counterpart acceptance.

FT_C_ORDER_STATUS_RejectPrice Money markets.

FT_C_ORDER_STATUS_RejectQty Money markets.

FT_C_ORDER_STATUS_RejectOffline Money markets.

FT_C_ORDER_STATUS_RejectRecalled Money markets.

FT_C_ORDER_STATUS_RejectSettlement Money markets.

FT_C_ORDER_STATUS_RejectTimeout Money markets.

FT_C_ORDER_STATUS_LocalRj Order Rejected by the platform.

FT_C_ORDER_STATUS_AcceptAndDecreaseAndUnwelcome Money markets.

FT_C_ORDER_STATUS_AcceptAndSuspendAndUnwelcome Money markets.

FT_C_ORDER_STATUS_AcceptAndActiveAndUnwelcome Money markets.

FT_C_ORDER_STATUS_RejectAndSuspendAndUnwelcome Money markets.

FT_C_ORDER_STATUS_RejectAndActiveAndUnwelcome Money markets.

6.1.2.115 enum FT_C_ORDER_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORDER_TYPE_Limit	0	Limit
FT_C_ORDER_TYPE_Market	1	Market
FT_C_ORDER_TYPE_Market_to_limit	2	Market to limit
FT_C_ORDER_TYPE_Stop_market	3	Stop market
FT_C_ORDER_TYPE_OpeningPrice	4	Opening price
FT_C_ORDER_TYPE_Stop_limit	5	Stop limit
FT_C_ORDER_TYPE_Subscription	6	Subscription
FT_C_ORDER_TYPE_InAcceptance	7	In acceptance
FT_C_ORDER_TYPE_Cross	8	Cross order
FT_C_ORDER_TYPE_Passive	9	Passive order
FT_C_ORDER_TYPE_LimitAtBest	10	Limit At Best
FT_C_ORDER_TYPE_PassiveAtBest	11	Passive At Best
FT_C_ORDER_TYPE_Quote_Leg	12	Quote leg
FT_C_ORDER_TYPE_RfqOffer	13	RFQ Offer
FT_C_ORDER_TYPE_PeggedOrder	14	Pegged Order
FT_C_ORDER_TYPE_UnpricedLimit	15	Unpriced Limit

Enumerator:

FT_C_ORDER_TYPE_Limit Limit order.

FT_C_ORDER_TYPE_Market Order matching at market price all rows available in the order book; remaining quantity remains active as a market order.

FT_C_ORDER_TYPE_Market_to_limit Order matching at market price the best row available in the order book; remaining quantity remains active as a limit order with the price of the match.

FT_C_ORDER_TYPE_Stop_market Once the security price has reached the trigger price StopPrice, the order can be executed at market price.

FT_C_ORDER_TYPE_OpeningPrice Order matching at opening price; remaining quantity remains active as a limit order with the price equal to the opening price.

FT_C_ORDER_TYPE_Stop_limit Once the security price has reached the trigger price StopPrice, the order can be executed as a limit order at a price better or equal than Price.

FT_C_ORDER_TYPE_Subscription Order matching the selected counterpart order.

FT_C_ORDER_TYPE_InAcceptance Order in acceptance.

FT_C_ORDER_TYPE_Cross Side of a cross order.

FT_C_ORDER_TYPE_Passive passive order

FT_C_ORDER_TYPE_LimitAtBest limit at best order

FT_C_ORDER_TYPE_PassiveAtBest passive at best order

FT_C_ORDER_TYPE_Quote_Leg Order created by a quote.

FT_C_ORDER_TYPE_RfqOffer Order created to quote a request_for_quote.

FT_C_ORDER_TYPE_PeggedOrder Pegged order.

FT_C_ORDER_TYPE_UnpricedLimit Limit order with no price, it will be decided by the market.

6.1.2.116 enum FT_C_ORG_REFERENCE_SRC

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORG_REFERENCE_SRC_NOREF	0	FT_C_ORG_REFERENCE_SRC_NOREF
FT_C_ORG_REFERENCE_SRC_IOI	1	IOI
FT_C_ORG_REFERENCE_SRC_AXE	2	AXE

6.1.2.117 enum FT_C_ORIGIN

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORIGIN_None	0	None
FT_C_ORIGIN_Client	1	Client
FT_C_ORIGIN_Proprietary	2	Professional
FT_C_ORIGIN_Specialist	3	Specialist
FT_C_ORIGIN_SpecialistClient	4	Specialist client
FT_C_ORIGIN_Broker	5	Broker
FT_C_ORIGIN_MatchedPrincipal	6	Matched
FT_C_ORIGIN_UnmatchedPrincipal	7	Unmatched

Enumerator:

FT_C_ORIGIN_Client The order is entered for a client.

FT_C_ORIGIN_Proprietary Order entered for the professional trading of the operator.

FT_C_ORIGIN_Specialist Order entered as a Specialist operator of the market (at the moment possible only for MTA/NM/MCW markets)

FT_C_ORIGIN_SpecialistClient Order entered as a Specialist operator for a client of the market (at the moment possible only for MTA/NM/MCW markets)

FT_C_ORIGIN_Broker Unused.

FT_C_ORIGIN_MatchedPrincipal The order is entered by matched principal activity.

FT_C_ORIGIN_UnmatchedPrincipal Order entered for the professional trading of the operator. To be used if the market regulation (such as TLX) allows two different types of professional activities.

6.1.2.118 enum FT_C_ORIGIN_SELECTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_ORIGIN_SELECTION_All	0	All
FT_C_ORIGIN_SELECTION_OnlyClient	1	Only Client

FT_C_ORIGIN_SELECTION_OnlyProprietary	2 Only Professional
FT_C_ORIGIN_SELECTION_OnlySpecialist	3 Only Specialist
FT_C_ORIGIN_SELECTION_OnlySpecialistClient	4 Only Specialist client
FT_C_ORIGIN_SELECTION_OnlyBroker	5 Only Broker
FT_C_ORIGIN_SELECTION_AllClient	6 All Client
FT_C_ORIGIN_SELECTION_AllProprietary	7 All Professional
FT_C_ORIGIN_SELECTION_OnlyMatchedPrincipal	8 Only Matched
FT_C_ORIGIN_SELECTION_OnlyUnmatchedPrincipal	9 Only Unmatched

Enumerator:

FT_C_ORIGIN_SELECTION_All All origin selected.

FT_C_ORIGIN_SELECTION_AllClient Client and Specialist Client selected.

FT_C_ORIGIN_SELECTION_AllProprietary Professional and Specialist selected.

6.1.2.119 enum FT_C_OTC_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_OTC_TYPE_None	0	Internal
FT_C_OTC_TYPE_Block	1	Block
FT_C_OTC_TYPE_OffExchange	2	OffExchange
FT_C_OTC_TYPE_InternalClient	3	Internal Client
FT_C_OTC_TYPE_External	4	External
FT_C_OTC_TYPE_ReverseOff	5	OffExchange reverse
FT_C_OTC_TYPE_ReverseBlock	6	Block reverse
FT_C_OTC_TYPE_Biso	7	Buy In Sell Out

6.1.2.120 enum FT_C_OWN_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_OWN_TYPE_Und	0	Undef
FT_C_OWN_TYPE_Lock	1	Locked
FT_C_OWN_TYPE_Private	2	Private
FT_C_OWN_TYPE_BLGLock	3	BLG Locked
FT_C_OWN_TYPE_InternalBroker	4	Internal Broker

6.1.2.121 enum FT_C_PEG_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_PEG_TYPE_None	0	None
FT_C_PEG_TYPE_PrimaryPeg	1	Primary
FT_C_PEG_TYPE_MarketPeg	2	Market
FT_C_PEG_TYPE_MidPricePeg	3	Mid

Enumerator:

FT_C_PEG_TYPE_PrimaryPeg Pegged orders are pegged to the same side of the security's best price.

FT_C_PEG_TYPE_MarketPeg Pegged orders are pegged to the contra-side of the security's best price.

FT_C_PEG_TYPE_MidPricePeg Pegged orders are pegged to the middle of the security's best price.

6.1.2.122 enum FT_C_PERC_QUALITY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PERC_QUALITY_None	0	None
FT_C_PERC_QUALITY_Low	1	Low
FT_C_PERC_QUALITY_Medium	2	Medium
FT_C_PERC_QUALITY_High	3	High

6.1.2.123 enum FT_C_PERIOD

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PERIOD_None	0	
FT_C_PERIOD_Term	1	Term
FT_C_PERIOD_Day	2	Day
FT_C_PERIOD_Week	3	Week
FT_C_PERIOD_Month	4	Month
FT_C_PERIOD_Year	5	Year
FT_C_PERIOD_AtMaturity	6	At maturity
FT_C_PERIOD_Overnight	7	Overnight

6.1.2.124 enum FT_C_PERMISSION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PERMISSION_TYPE_Undef	0	FT_C_PERMISSION_TYPE_Undef
FT_C_PERMISSION_TYPE_Fasttrack	1	Fasttrack
FT_C_PERMISSION_TYPE_Market	2	Market

Enumerator:

FT_C_PERMISSION_TYPE_Undef Permission type not defined.

FT_C_PERMISSION_TYPE_Fasttrack Permission type fasttrack.

FT_C_PERMISSION_TYPE_Market Permission type market.

6.1.2.125 enum FT_C_PHASE_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PHASE_FLAG_Old	0	Already processed
FT_C_PHASE_FLAG_ToCome	1	To be processed
FT_C_PHASE_FLAG_ToDelete	2	To be deleted

6.1.2.126 enum FT_C_PIP_EXEC_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PIP_EXEC_TYPE_Undef	0	Undef
FT_C_PIP_EXEC_TYPE_Improved	1	Improved
FT_C_PIP_EXEC_TYPE_NotImproved	2	Not improved

6.1.2.127 enum FT_C_POSITION**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_POSITION_Default	0	None
FT_C_POSITION_Open	1	Open
FT_C_POSITION_Close	2	Close

6.1.2.128 enum FT_C_POSSIBLE_QUOTING**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_POSSIBLE_QUOTING_None	0	None
FT_C_POSSIBLE_QUOTING_Single	1	Single Side
FT_C_POSSIBLE_QUOTING_Double	2	Double Side
FT_C_POSSIBLE_QUOTING_Both	3	Both

6.1.2.129 enum FT_C_PRD_RESULT**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_PRD_RESULT_NewBD	0	New BD
FT_C_PRD_RESULT_OverlapBD	1	Overlap BD
FT_C_PRD_RESULT_OverlapStdPrd	2	Overlap Std Prd
FT_C_PRD_RESULT_SettlInfo	3	Settlement info

6.1.2.130 enum FT_C_PREALLOCATION_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_PREALLOCATION_TYPE_Public	0	Public
FT_C_PREALLOCATION_TYPE_Private	1	Private
FT_C_PREALLOCATION_TYPE_Template	2	Template

6.1.2.131 enum FT_C_PREVIEW_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_PREVIEW_TYPE_Security	0	Security
FT_C_PREVIEW_TYPE_SettlDateToDays	1	Date to days
FT_C_PREVIEW_TYPE_SettlDaysToDate	2	Days to date
FT_C_PREVIEW_TYPE_PriceToYield	3	Price to yield
FT_C_PREVIEW_TYPE_YieldToPrice	4	Yield to price
FT_C_PREVIEW_TYPE_AccruedInterest	5	AccruedInterest
FT_C_PREVIEW_TYPE_IndexRatio	6	IndexRatio
FT_C_PREVIEW_TYPE_bnPvbp	7	bnPvbp
FT_C_PREVIEW_TYPE_bnConvexityDollar	8	bnConvexityDollar
FT_C_PREVIEW_TYPE_Cusip	9	Cusip
FT_C_PREVIEW_TYPE_BreakEvenPriceOrYield	10	BreakEvenPriceOrYield

6.1 FastTrade File Reference

6.1.2.132 enum FT_C_PRICE_DEV_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PRICE_DEV_TYPE_Percentage	0	Percentage
FT_C_PRICE_DEV_TYPE_Points	1	Points

6.1.2.133 enum FT_C_PRICE_EXEC_VIEW

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PRICE_EXEC_VIEW_No	0	No
FT_C_PRICE_EXEC_VIEW_OnlyRate	1	Only Rate
FT_C_PRICE_EXEC_VIEW_Yes	2	Yes

6.1.2.134 enum FT_C_PRICE_SORT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PRICE_SORT_TYPE_Ascending	0	Ascending
FT_C_PRICE_SORT_TYPE_Descending	1	Descending

Enumerator:

FT_C_PRICE_SORT_TYPE_Ascending Ask > Bid.

FT_C_PRICE_SORT_TYPE_Descending Ask < Bid.

6.1.2.135 enum FT_C_PRICE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PRICE_TYPE_Default	0	Default
FT_C_PRICE_TYPE_Rate	1	Rate
FT_C_PRICE_TYPE_Spread	2	Spread
FT_C_PRICE_TYPE_NPV	3	NPV
FT_C_PRICE_TYPE_MMY	4	MMY
FT_C_PRICE_TYPE_DiscountMargin	5	Discount Margin

Enumerator:

FT_C_PRICE_TYPE_Default Price.

FT_C_PRICE_TYPE_Rate IRS and Repo.

FT_C_PRICE_TYPE_Spread IRS basis or Strategy.

FT_C_PRICE_TYPE_NPV IRS MAC.

FT_C_PRICE_TYPE_MMY TW US.

FT_C_PRICE_TYPE_DiscountMargin TW US.

6.1.2.136 enum FT_C_PRIORITY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PRIORITY_Low	0	Low
FT_C_PRIORITY_BelNorm	1	Below Normal
FT_C_PRIORITY_Norm	2	Normal
FT_C_PRIORITY_AboNorm	3	Above Normal
FT_C_PRIORITY_High	4	High
FT_C_PRIORITY_Highest	5	Highest

6.1.2.137 enum FT_C_PROFILE_APPLIED

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PROFILE_APPLIED_Disabled	0	Disabled
FT_C_PROFILE_APPLIED_Enabled	1	Enabled
FT_C_PROFILE_APPLIED_OnlyClient	2	Override Operator
FT_C_PROFILE_APPLIED_EnabledPlusYield	3	Enabled Plus Yield
FT_C_PROFILE_APPLIED_OnlyClientPlusYield	4	Override Operator Plus Yield

Enumerator:

FT_C_PROFILE_APPLIED_Disabled Client filters application is disabled.

FT_C_PROFILE_APPLIED_Enabled Client filters application is enabled.

FT_C_PROFILE_APPLIED_OnlyClient Client filters override operator's filters.

FT_C_PROFILE_APPLIED_EnabledPlusYield Client filters application is enabled plus yield limit.

FT_C_PROFILE_APPLIED_OnlyClientPlusYield Client filters override operator's filters plus yield limit.

6.1.2.138 enum FT_C_PROFILE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PROFILE_TYPE_Operator	0	Operator
FT_C_PROFILE_TYPE_Member	1	Member

6.1.2.139 enum FT_C_PROPOSAL_ACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_PROPOSAL_ACTION_None	0	None
FT_C_PROPOSAL_ACTION_SuspendProposal	1	Suspend
FT_C_PROPOSAL_ACTION_DecreaseQuantity	2	Decrease

Enumerator:

FT_C_PROPOSAL_ACTION_None Default value.

FT_C_PROPOSAL_ACTION_SuspendProposal Suspend proposal after matching.

FT_C_PROPOSAL_ACTION_DecreaseQuantity Decrease quantity after matching.

6.1.2.140 enum FT_C_QTY_CHANGE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_QTY_CHANGE_NoChange	0	No Change
FT_C_QTY_CHANGE_AllChanges	1	All Changes
FT_C_QTY_CHANGE_OnlyDecrease	2	Only Decrease

Enumerator:

FT_C_QTY_CHANGE_NoChange Sell side cannot change quantity when responding to an RFQ.

FT_C_QTY_CHANGE_AllChanges Sell side can change quantity when responding to an RFQ, without restrictions.

FT_C_QTY_CHANGE_OnlyDecrease Sell side can only decrease the quantity when responding to an RFQ.

6.1.2.141 enum FT_C_QTY_PARAMETER

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_QTY_PARAMETER_Default	0	Not AON
FT_C_QTY_PARAMETER_All_or_None	1	AON

Enumerator:

FT_C_QTY_PARAMETER_Default The order can match partially other orders.

FT_C_QTY_PARAMETER_All_or_None The order must match totally its own quantity.

6.1.2.142 enum FT_C_QTY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_QTY_TYPE_Default	0	Active
FT_C_QTY_TYPE_Relative	1	Relative
FT_C_QTY_TYPE_Absolute	2	Absolute

Enumerator:

FT_C_QTY_TYPE_Default The quantity specified in the field Qty is the active quantity of the order.

FT_C_QTY_TYPE_Relative The quantity specified in the field Qty is a relative quantity.

FT_C_QTY_TYPE_Absolute The quantity specified in the field Qty is the absolute quantity of the order.

6.1.2.143 enum FT_C_QUOTATION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_QUOTATION_TYPE_Undef	0	Undef
FT_C_QUOTATION_TYPE_Tradable	1	Tradable
FT_C_QUOTATION_TYPE_Indicative	2	Indicative

6.1.2.144 enum FT_C_QUOTE_AUTO**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_QUOTE_AUTO_None	0	Manual
FT_C_QUOTE_AUTO_Automatic	1	Automatic

6.1.2.145 enum FT_C_QUOTE_DISABLED**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_QUOTE_DISABLED_No	0	No
FT_C_QUOTE_DISABLED_Yes	1	Yes
FT_C_QUOTE_DISABLED_OnlyAsk	2	Only ask
FT_C_QUOTE_DISABLED_OnlyBid	3	Only bid
FT_C_QUOTE_DISABLED_SingleSide	4	Bid or Ask
FT_C_QUOTE_DISABLED_DoubleorSingleSide	5	Double or Single

Enumerator:

FT_C_QUOTE_DISABLED_No Only double side quotes are enabled.

FT_C_QUOTE_DISABLED_Yes No quote is enabled.

FT_C_QUOTE_DISABLED_OnlyAsk Only quotes in ask are enabled.

FT_C_QUOTE_DISABLED_OnlyBid Only quotes in bid are enabled.

FT_C_QUOTE_DISABLED_SingleSide Only quotes single side are enabled.

FT_C_QUOTE_DISABLED_DoubleorSingleSide Double and single side quotes are enabled.

6.1.2.146 enum FT_C_QUOTE_STATUS_AFTER_LAST_LOOK**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_Expired	0	Expired
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_Active	1	Active
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_ExpiredIfCounter- ing	2	Expired if counter
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_NoInterest	3	NoInterest
FT_C_QUOTE_STATUS_AFTER_LAST_LOOK_NoInterestIfCounter- ing	4	NoInterestIfCounte

6.1.2.147 enum FT_C_QUOTE_SUB_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_QUOTE_SUB_STATUS_None	0	FT_C_QUOTE_SUB_STATUS_None
FT_C_QUOTE_SUB_STATUS_LinkSusp	1	Linked suspension

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FT_C_QUOTE_SUB_STATUS_SuspByGov	2 Suspended by Governance
FT_C_QUOTE_SUB_STATUS_SuspByApplSusp	3 Application suspension
FT_C_QUOTE_SUB_STATUS_SuspSuspVirtualMatch	4 SuspVirtualMatch
FT_C_QUOTE_SUB_STATUS_SuspByCAPS	5 Suspended By CAPS
FT_C_QUOTE_SUB_STATUS_SuspByPreemptiveAction	6 Suspended By Preemptive action

Enumerator:

FT_C_QUOTE_SUB_STATUS_None none

FT_C_QUOTE_SUB_STATUS_LinkSusp Quote suspended by a liked quote.

FT_C_QUOTE_SUB_STATUS_SuspByGov Quote suspended by Governance.

FT_C_QUOTE_SUB_STATUS_SuspByApplSusp Quote suspended by Application suspension.

FT_C_QUOTE_SUB_STATUS_SuspSuspVirtualMatch Quote suspended by virtual match.

FT_C_QUOTE_SUB_STATUS_SuspByCAPS Quote suspended by CAPS (Money Markets)

FT_C_QUOTE_SUB_STATUS_SuspByPreemptiveAction Quote suspended by CAPS (Money Markets)

6.1.2.148 enum FT_C_QUOTING_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_QUOTING_TYPE_Price	0	Price
FT_C_QUOTING_TYPE_Yield	1	Yield
FT_C_QUOTING_TYPE_PriceOrYield	2	Price or Yield
FT_C_QUOTING_TYPE_Price32nd	3	32nd

6.1.2.149 enum FT_C_RANGE_RULE_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RANGE_RULE_STATUS_Undef	0	Unknown
FT_C_RANGE_RULE_STATUS_Active	1	Active
FT_C_RANGE_RULE_STATUS_Suspended	2	Suspended
FT_C_RANGE_RULE_STATUS_Removed	3	Removed
FT_C_RANGE_RULE_STATUS_ApplyNow	4	ApplyNow

6.1.2.150 enum FT_C_REC_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_REC_TYPE_Normal	0	Normal
FT_C_REC_TYPE_FirstTranche	1	FirstTranche
FT_C_REC_TYPE_SecondTranche	2	SecondTranche

6.1.2.151 enum FT_C_REPO_BASKET**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_REPO_BASKET_None	0	
FT_C_REPO_BASKET_SPECIAL	1	Special
FT_C_REPO_BASKET_GENERAL	2	General
FT_C_REPO_BASKET_BOTH	3	Both

6.1.2.152 enum FT_C_REPO_CLASS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_REPO_CLASS_None	0	
FT_C_REPO_CLASS_Classic	1	Classic
FT_C_REPO_CLASS_BuySellBack	2	BuySellBack
FT_C_REPO_CLASS_Triparty	3	Triparty

6.1.2.153 enum FT_C_REQUEST_CODE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_REQUEST_CODE_Security4Section	0	Security for section
FT_C_REQUEST_CODE_SecurityInfo	1	SecurityInfo
FT_C_REQUEST_CODE_Depth	2	Depth
FT_C_REQUEST_CODE_Book	3	Book
FT_C_REQUEST_CODE_Best	4	Best
FT_C_REQUEST_CODE_Order	5	Order
FT_C_REQUEST_CODE_Fill	6	Fill
FT_C_REQUEST_CODE_Starting	7	Starting
FT_C_REQUEST_CODE_Start	8	Start
FT_C_REQUEST_CODE_All	9	All
FT_C_REQUEST_CODE_Unsub	10	Unsubscribe
FT_C_REQUEST_CODE_UnsubDepth	11	Unsubscribe Depth
FT_C_REQUEST_CODE_UnsubBook	12	Unsubscribe Book
FT_C_REQUEST_CODE_SubExt	13	Subscribe Ext
FT_C_REQUEST_CODE_InventoryBook	14	Inventory Book
FT_C_REQUEST_CODE_PrivateBook	15	Private Book
FT_C_REQUEST_CODE_UnsubInventoryBook	16	Unsubscribe Inventory Book
FT_C_REQUEST_CODE_UnsubPrivateBook	17	Unsubscribe Private Book

6.1.2.154 enum FT_C_REQUEST_FOR_QUOTE_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_REQUEST_FOR_QUOTE_STATUS_FirstRequest	0	First request
FT_C_REQUEST_FOR_QUOTE_STATUS_FirstAcceptance	1	First acceptance
FT_C_REQUEST_FOR_QUOTE_STATUS_SecondRequest	2	Second request
FT_C_REQUEST_FOR_QUOTE_STATUS_Accepted	3	Accepted
FT_C_REQUEST_FOR_QUOTE_STATUS_Cancelled	4	CAN

FT_C_REQUEST_FOR_QUOTE_STATUS_CancelledByGov	5 CBG
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByUser	6 Rejected by use
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByTimeout	7 Rejected by tim
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedByPanic	8 Rejected by pan
FT_C_REQUEST_FOR_QUOTE_STATUS_FirstInquiry	9 First inquiry
FT_C_REQUEST_FOR_QUOTE_STATUS_FirstMultiInquiry	10 First multi inq
FT_C_REQUEST_FOR_QUOTE_STATUS_MltInqryAcceptnc	11 Multi inquiry a
FT_C_REQUEST_FOR_QUOTE_STATUS_InquiryTime	12 Inquiry time
FT_C_REQUEST_FOR_QUOTE_STATUS_Suspended	13 SUSP
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecrease	14 Accept and decr
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspend	15 Accept and susp
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndTradeOff	16 Accept and trad
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndUnwelcome	17 Reject and unwe
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspend	18 Reject and susp
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndTradeOff	19 Reject and trad
FT_C_REQUEST_FOR_QUOTE_STATUS_Streaming	20 Streaming
FT_C_REQUEST_FOR_QUOTE_STATUS_CF	21 Auto Completely
FT_C_REQUEST_FOR_QUOTE_STATUS_Locked	22 Pending Accepta
FT_C_REQUEST_FOR_QUOTE_STATUS_PF	23 Partially Fille
FT_C_REQUEST_FOR_QUOTE_STATUS_ZF	24 Zero Filled
FT_C_REQUEST_FOR_QUOTE_STATUS_Expired	25 Expired
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedBySystem	26 Rejected By Sys
FT_C_REQUEST_FOR_QUOTE_STATUS_DeletedForSusp	27 Reject - Order
FT_C_REQUEST_FOR_QUOTE_STATUS_Matched	28 DAW
FT_C_REQUEST_FOR_QUOTE_STATUS_NoInterest	29 No Interest
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteSuspended	30 Quote Suspended
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActive	31 Accept And Acti
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActive	32 Reject And Acti
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteCancelled	33 Quote Cancelled
FT_C_REQUEST_FOR_QUOTE_STATUS_PartiallyAccepted	34 Partially Accep
FT_C_REQUEST_FOR_QUOTE_STATUS_WaitingForStart	35 Waiting for sta
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecreaseAndUnwelcome	36 Accept and decr
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspendAndUnwelcome	37 Accept and susp
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActiveAndUnwelcome	38 Accept and acti
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspendAndUnwelcome	39 Reject and susp
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActiveAndUnwelcome	40 Reject and acti

Enumerator:

FT_C_REQUEST_FOR_QUOTE_STATUS_Suspended Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecrease Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspend Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndTradeOff Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndUnwelcome Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspend Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndTradeOff Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_Streaming Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_CF Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_Locked Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_PF Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_ZF Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_Expired Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectedBySystem Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_DeletedForSusp Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_Matched Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_NoInterest Money Markets the price maker is not interested in the RFQ request.
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteSuspended RFQ response is suspended.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActive Money Markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActive Money Markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_QuoteCancelled RFQ response is cancelled.
FT_C_REQUEST_FOR_QUOTE_STATUS_PartiallyAccepted Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_WaitingForStart Only Bond Vision.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndDecreaseAndUnwelcome Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndSuspendAndUnwelcome Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_AcceptAndActiveAndUnwelcome Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndSuspendAndUnwelcome Money markets.
FT_C_REQUEST_FOR_QUOTE_STATUS_RejectAndActiveAndUnwelcome Money markets.

6.1.2.155 enum FT_C_REVEAL_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_REVEAL_FLAG_None	0	None
FT_C_REVEAL_FLAG_Now	1	Now
FT_C_REVEAL_FLAG_DueIn	2	DueIn
FT_C_REVEAL_FLAG_ViewOnly	3	ViewOnly
FT_C_REVEAL_FLAG_ViewOnlyAndNotify	4	ViewOnlyAndNotify

6.1.2.156 enum FT_C_RFCQ_ADDITIONAL_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_ADDITIONAL_STATUS_None	0	None
FT_C_RFCQ_ADDITIONAL_STATUS_NoTradingRelation	1	Dealer not enable
FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenActive	2	Has Been Active
FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenHitInLastLook	3	Has Been Hit In L
FT_C_RFCQ_ADDITIONAL_STATUS_HasBeenActiveAndHitInLastLook	4	Has Been Active A

6.1.2.157 enum FT_C_RFCQ_COVER

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_COVER_None	0	No Quote
FT_C_RFCQ_COVER_ACCT	1	AccT
FT_C_RFCQ_COVER_TIED	2	Tied
FT_C_RFCQ_COVER_COVR	3	Cov
FT_C_RFCQ_COVER_COVT	4	CovT
FT_C_RFCQ_COVER_DAWY	5	D-AWY
FT_C_RFCQ_COVER_ACC	6	Acc&Best
FT_C_RFCQ_COVER_ACCCVR	7	Acc
FT_C_RFCQ_COVER_ENDED	8	Ended
FT_C_RFCQ_COVER_BEST	9	Best

Enumerator:

FT_C_RFCQ_COVER_None All the other cases.

FT_C_RFCQ_COVER_ACCT You are the sell side winner and your price was the same as another participant.

FT_C_RFCQ_COVER_TIED You are not the sell side winner and your price was equal to the accepted price.

FT_C_RFCQ_COVER_COVR You are not the sell side winner and your price was the unique second best price.

FT_C_RFCQ_COVER_COVT You are not the sell side winner and your price was the second best price together with other participants.

FT_C_RFCQ_COVER_DAWY You are not the sell side winner and your price was from third position onwards.

FT_C_RFCQ_COVER_ACC You are the sell side winner and your price was the unique best price.

FT_C_RFCQ_COVER_ACCCVR You are the sell side winner even if your price was not the best price.

FT_C_RFCQ_COVER_ENDED The RFQ closed without a trade.

FT_C_RFCQ_COVER_BEST You are not the sell side winner and your price was the best price.

6.1.2.158 enum FT_C_RFCQ_DURATION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_DURATION_TYPE_Default	0	Default
FT_C_RFCQ_DURATION_TYPE_Custom	1	Custom
FT_C_RFCQ_DURATION_TYPE_Day	2	Day

Enumerator:

FT_C_RFCQ_DURATION_TYPE_Default The duration of the RFQ is the default duration assigned by the market.

FT_C_RFCQ_DURATION_TYPE_Custom The duration of the RFQ is specified in the RfcqDuration field.

FT_C_RFCQ_DURATION_TYPE_Day The duration of the RFQ is the entire trading day.

6.1.2.159 enum FT_C_RFCQ_MLEG_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_MLEG_TYPE_Outright	0	Outright
FT_C_RFCQ_MLEG_TYPE_Switch	1	Switch
FT_C_RFCQ_MLEG_TYPE_Butterfly	2	Butterfly
FT_C_RFCQ_MLEG_TYPE_MultiLeg	3	List
FT_C_RFCQ_MLEG_TYPE_ButterflyFree	4	Butterfly Free
FT_C_RFCQ_MLEG_TYPE_DoubleSided	5	Double Sided
FT_C_RFCQ_MLEG_TYPE_AllRFCQ	6	All RFCQ
FT_C_RFCQ_MLEG_TYPE_InventoryOrder	7	Click To Trade
FT_C_RFCQ_MLEG_TYPE_EarlyReleaseList	8	Early Release List
FT_C_RFCQ_MLEG_TYPE_MM_RequestOffer	9	Money Market Request Offer
FT_C_RFCQ_MLEG_TYPE_SpreadSwitch	10	Spread Switch

6.1.2.160 enum FT_C_RFCQ_ORIGIN**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_ORIGIN_FromScratch	0	From Scratch
FT_C_RFCQ_ORIGIN_FromDealer	1	From Single Dealer Page
FT_C_RFCQ_ORIGIN_FromInventory	2	From Inventory
FT_C_RFCQ_ORIGIN_FromIOI	3	From IOI
FT_C_RFCQ_ORIGIN_FromAXE	4	From AXE
FT_C_RFCQ_ORIGIN_FromStagingOrder	5	From Staging Order

Enumerator:

FT_C_RFCQ_ORIGIN_FromAXE if Origin is from AXE then the REQUEST_FOR_QUOTE Destination and Issuers have to be maintained anonymous

6.1.2.161 enum FT_C_RFCQ_PRICE_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_PRICE_TYPE_None	0	None
FT_C_RFCQ_PRICE_TYPE_Price	1	Price
FT_C_RFCQ_PRICE_TYPE_Spread	2	Spread

Enumerator:

FT_C_RFCQ_PRICE_TYPE_None Request Bid / Offer.

FT_C_RFCQ_PRICE_TYPE_Price The Price field is valid even if it has a value of zero (My Bid / Offer)

FT_C_RFCQ_PRICE_TYPE_Spread The RfqSpread field is valid even if it has a value of zero (My Spread)

6.1.2.162 enum FT_C_RFCQ_PROVIDER_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_PROVIDER_STATUS_Processing	0	Pending
FT_C_RFCQ_PROVIDER_STATUS_Quoting	1	Quote
FT_C_RFCQ_PROVIDER_STATUS_Accepted	2	Done
FT_C_RFCQ_PROVIDER_STATUS_Matched	3	DAW
FT_C_RFCQ_PROVIDER_STATUS_Closed	4	Reject by Client
FT_C_RFCQ_PROVIDER_STATUS_Refused	5	Reject by Dealer
FT_C_RFCQ_PROVIDER_STATUS_Timeout	6	Expired
FT_C_RFCQ_PROVIDER_STATUS_DeletedByGovernance	7	Stop by Gov.nce
FT_C_RFCQ_PROVIDER_STATUS_InvalidMember	8	Invalid Dealer
FT_C_RFCQ_PROVIDER_STATUS_Disconnected	9	Dealer non online
FT_C_RFCQ_PROVIDER_STATUS_NoTradingRelation	10	Dealer not enabled
FT_C_RFCQ_PROVIDER_STATUS_InvalidAccount	11	Invalid Account
FT_C_RFCQ_PROVIDER_STATUS_InvalidSettlDate	12	Invalid Settl Date
FT_C_RFCQ_PROVIDER_STATUS_ClosedByGovernance	13	Dealer Suspended
FT_C_RFCQ_PROVIDER_STATUS_MemberNotEnabled	14	Dealer member not enabled
FT_C_RFCQ_PROVIDER_STATUS_RefusedToQuote	15	Refused to quote
FT_C_RFCQ_PROVIDER_STATUS_Quoted	16	Quoted
FT_C_RFCQ_PROVIDER_STATUS_Winner	17	Winner
FT_C_RFCQ_PROVIDER_STATUS_ClosedBySystem	18	Reject by System
FT_C_RFCQ_PROVIDER_STATUS_DisabledRfcqType	19	Function not enabled

6.1.2.163 enum FT_C_RFCQ_QUANTITY_CALCULATION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_QUANTITY_CALCULATION_UserInput	0	User Input
FT_C_RFCQ_QUANTITY_CALCULATION_Risk	1	Risk
FT_C_RFCQ_QUANTITY_CALCULATION_ModifiedDuration	2	Modified Duration
FT_C_RFCQ_QUANTITY_CALCULATION_Proceeds	3	Proceeds

6.1.2.164 enum FT_C_RFCQ_REQUEST_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_REQUEST_STATUS_Processing	0	Pending
FT_C_RFCQ_REQUEST_STATUS_Accepted	1	Done
FT_C_RFCQ_REQUEST_STATUS_LifeTimeout	2	Expired
FT_C_RFCQ_REQUEST_STATUS_Closed	3	Closed by Client
FT_C_RFCQ_REQUEST_STATUS_RefusedByAll	4	Reject by All
FT_C_RFCQ_REQUEST_STATUS_RejectedBySystem	5	Reject by System
FT_C_RFCQ_REQUEST_STATUS_ClosedByGovernance	6	Closed by Governance
FT_C_RFCQ_REQUEST_STATUS_ClosedBySystem	7	Closed by System
FT_C_RFCQ_REQUEST_STATUS_DeletedByGovernance	8	Stop by Governance
FT_C_RFCQ_REQUEST_STATUS_Matched	9	DAW
FT_C_RFCQ_REQUEST_STATUS_PartiallyAccepted	10	Partially Accepted
FT_C_RFCQ_REQUEST_STATUS_WaitingForStart	11	Waiting for start

6.1.2.165 enum FT_C_RFCQ_TRADING_LIST_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_TRADING_LIST_STATUS_Active	0	Active

FT_C_RFCQ_TRADING_LIST_STATUS_Deleted	1 Deleted
FT_C_RFCQ_TRADING_LIST_STATUS_Error	2 Error
FT_C_RFCQ_TRADING_LIST_STATUS_Locked	3 Locked
FT_C_RFCQ_TRADING_LIST_STATUS_Processing	4 Processing
FT_C_RFCQ_TRADING_LIST_STATUS_Done	5 Done
FT_C_RFCQ_TRADING_LIST_STATUS_NotSent	6 NotSent

Enumerator:

FT_C_RFCQ_TRADING_LIST_STATUS_NotSent (FTX) the list has not been sent to the dealers yet

6.1.2.166 enum FT_C_RFCQ_TRADING_RELATION_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_TRADING_RELATION_STATUS_Processing	0	Processing
FT_C_RFCQ_TRADING_RELATION_STATUS_Accepted	1	Accepted
FT_C_RFCQ_TRADING_RELATION_STATUS_Revoked	2	Revoked
FT_C_RFCQ_TRADING_RELATION_STATUS_Refused	3	Refused
FT_C_RFCQ_TRADING_RELATION_STATUS_DeletedByGovernance	4	CBG

6.1.2.167 enum FT_C_RFCQ_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_TYPE_Outright	0	Outright
FT_C_RFCQ_TYPE_Switch	1	Switch
FT_C_RFCQ_TYPE_Butterfly	2	Butterfly
FT_C_RFCQ_TYPE_MultiLeg	3	List
FT_C_RFCQ_TYPE_ButterflyFree	4	Butterfly Free
FT_C_RFCQ_TYPE_DoubleSided	5	Double Sided
FT_C_RFCQ_TYPE_AllRFCQ	6	All RFCQ
FT_C_RFCQ_TYPE_InventoryOrder	7	Click To Trade
FT_C_RFCQ_TYPE_EarlyReleaseList	8	Early Release List
FT_C_RFCQ_TYPE_MM_RequestOffer	9	Money Market Request Offer

Enumerator:

FT_C_RFCQ_TYPE_MultiLeg ListTrading.

6.1.2.168 enum FT_C_RFCQ_TYPE_EXCEPTION_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFCQ_TYPE_EXCEPTION_STATUS_Active	0	Active
FT_C_RFCQ_TYPE_EXCEPTION_STATUS_Deleted	1	Deleted

6.1.2.169 enum FT_C_RFE_INDICATOR**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFE_INDICATOR_Undef	0	
FT_C_RFE_INDICATOR_Subject	1	Subject
FT_C_RFE_INDICATOR_Firm	2	Firm

6.1.2.170 enum FT_C_RFQ_ANONIMITY**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_ANONIMITY_Undef	0	Undef
FT_C_RFQ_ANONIMITY_Named	1	Named
FT_C_RFQ_ANONIMITY_Anonymous	2	Anonymous
FT_C_RFQ_ANONIMITY_All	3	All

6.1.2.171 enum FT_C_RFQ_DESTINATION_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_DESTINATION_TYPE_All	0	All
FT_C_RFQ_DESTINATION_TYPE_Primary	1	Primary
FT_C_RFQ_DESTINATION_TYPE_Selected	2	Selected
FT_C_RFQ_DESTINATION_TYPE_Profile	3	Profile
FT_C_RFQ_DESTINATION_TYPE_CCPONLY	4	CCP

6.1.2.172 enum FT_C_RFQ_EVENT_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_EVENT_TYPE_FirstRequest	0	First Request
FT_C_RFQ_EVENT_TYPE_Quote	1	Quote
FT_C_RFQ_EVENT_TYPE_Trade	2	Trade
FT_C_RFQ_EVENT_TYPE_Cancel	3	Cancellation
FT_C_RFQ_EVENT_TYPE_Expire	4	Expiration
FT_C_RFQ_EVENT_TYPE_QuoteExpire	5	Quote Expiration
FT_C_RFQ_EVENT_TYPE_CancelTrade	6	Cancel Trade

6.1.2.173 enum FT_C_RFQ_EXCLUSION_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_EXCLUSION_STATUS_Active	0	Active
FT_C_RFQ_EXCLUSION_STATUS_Suspended	1	Suspended

6.1.2.174 enum FT_C_RFQ_LEG_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_LEG_TYPE_None	0	None
FT_C_RFQ_LEG_TYPE_All	1	All
FT_C_RFQ_LEG_TYPE_OnlyOutright	2	Outright

6.1.2.175 enum FT_C_RFQ_MODE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_MODE_TYPE_Std	0	Standard
FT_C_RFQ_MODE_TYPE_Request	1	Request RFCQ
FT_C_RFQ_MODE_TYPE_Offer	2	Offer RFCQ
FT_C_RFQ_MODE_TYPE_OrderNormal	3	At Best - Selected Dealer
FT_C_RFQ_MODE_TYPE_OrderBestPrice	4	At Best
FT_C_RFQ_MODE_TYPE_OrderBestProceeds	5	At Best Proceeds
FT_C_RFQ_MODE_TYPE_OrderBestGrossYield	6	At Best Gross Yield
FT_C_RFQ_MODE_TYPE_OrderBestRiskWeightedYield	7	At Best Risk Weight
FT_C_RFQ_MODE_TYPE_OrderBestProceedsWeightedYield	8	At Best Proceeds Weight

6.1.2.176 enum FT_C_RFQ_MSG_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_MSG_TYPE_Chat	0	Chat
FT_C_RFQ_MSG_TYPE_Info	1	Info

Enumerator:

FT_C_RFQ_MSG_TYPE_Chat Chat message.

FT_C_RFQ_MSG_TYPE_Info Static information message.

6.1.2.177 enum FT_C_RFQ_OFFER_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_OFFER_STATUS_Open	0	Open
FT_C_RFQ_OFFER_STATUS_Accepted	1	Accepted
FT_C_RFQ_OFFER_STATUS_Rejected	2	Rejected
FT_C_RFQ_OFFER_STATUS_Cancelled	3	Cancelled
FT_C_RFQ_OFFER_STATUS_CancelledByGov	4	CBG

6.1.2.178 enum FT_C_RFQ_ORDER_MEMBER_ACTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_ORDER_MEMBER_ACTION_NoAction	0	No Action
FT_C_RFQ_ORDER_MEMBER_ACTION_TradeOff	1	Trade Off
FT_C_RFQ_ORDER_MEMBER_ACTION_Unwelcome	2	Unwelcome

Enumerator:

FT_C_RFQ_ORDER_MEMBER_ACTION_NoAction No action should be taken on member status.

FT_C_RFQ_ORDER_MEMBER_ACTION_TradeOff The member who is sending the transaction should be set as trade off.

FT_C_RFQ_ORDER_MEMBER_ACTION_Unwelcome The counterpart of the member that is sending the transaction should be set as unwelcome.

6.1.2.179 enum FT_C_RFQ_ORDER_QUOTE_ACTION**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_ORDER_QUOTE_ACTION_Accept	0	Accept
FT_C_RFQ_ORDER_QUOTE_ACTION_Reject	1	Reject
FT_C_RFQ_ORDER_QUOTE_ACTION_AcceptMarketBest	2	AcceptMarketBest

Enumerator:

FT_C_RFQ_ORDER_QUOTE_ACTION_Accept The quote (that order refers to) should be accepted.

FT_C_RFQ_ORDER_QUOTE_ACTION_Reject The quote (that order refers to) should be rejected.

FT_C_RFQ_ORDER_QUOTE_ACTION_AcceptMarketBest The system should accept a set of quotes as on best effort basis.

6.1.2.180 enum FT_C_RFQ_ORDER_RFQ_ACTION**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_ORDER_RFQ_ACTION_DecreaseQty	0	Decrease Quantity
FT_C_RFQ_ORDER_RFQ_ACTION_NoAction	1	No Action
FT_C_RFQ_ORDER_RFQ_ACTION_Suspend	2	Suspend

Enumerator:

FT_C_RFQ_ORDER_RFQ_ACTION_DecreaseQty Decrease quantity of the original RFQ.

FT_C_RFQ_ORDER_RFQ_ACTION_NoAction Leave the original RFQ unchanged (i.e. does not decrease quantity)

FT_C_RFQ_ORDER_RFQ_ACTION_Suspend Suspend the original RFQ.

6.1.2.181 enum FT_C_RFQ_ORDER_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_ORDER_STATUS_Undefined	0	Undefined
FT_C_RFQ_ORDER_STATUS_WaitingForLastLook	1	Waiting for Last Look
FT_C_RFQ_ORDER_STATUS_AutomaticallyAccepted	2	Automatically Accepted
FT_C_RFQ_ORDER_STATUS_AutomaticallyRejected	3	Automatically Rejected
FT_C_RFQ_ORDER_STATUS_LastLookAccepted	4	Last Look Accepted
FT_C_RFQ_ORDER_STATUS_LastLookRejected	5	Last Look Rejected
FT_C_RFQ_ORDER_STATUS_RejectedBySystem	6	Rejected
FT_C_RFQ_ORDER_STATUS_GatedForLastLook	7	Gated For Last Look
FT_C_RFQ_ORDER_STATUS_WaitingForImprove	8	Waiting for Improve
FT_C_RFQ_ORDER_STATUS_ImproveRejected	9	Improve Rejected

Enumerator:

- FT_C_RFQ_ORDER_STATUS_Undefined*** Undefined status, used for transactions only.
- FT_C_RFQ_ORDER_STATUS_WaitingForLastLook*** The order is waiting to be accepted by Sell Side member.
- FT_C_RFQ_ORDER_STATUS_AutomaticallyAccepted*** The order has been accepted by the system: it means that the Customer hits the price during the wire time and the trade is immediately generated.
- FT_C_RFQ_ORDER_STATUS_AutomaticallyRejected*** The order has been rejected by the system.
- FT_C_RFQ_ORDER_STATUS_LastLookAccepted*** The order has been accepted by Sell Side member during last look.
- FT_C_RFQ_ORDER_STATUS_LastLookRejected*** The order has been rejected by Sell Side member during last look.
- FT_C_RFQ_ORDER_STATUS_GatedForLastLook*** The order is waiting at the last look gate (list trading); once the gate is opened it will go into the WaitingForLastLook status.
- FT_C_RFQ_ORDER_STATUS_WaitingForImprove*** The order is waiting for a price improvement by the Sell Side member.
- FT_C_RFQ_ORDER_STATUS_ImproveRejected*** The order has been rejected by the Sell Side member during a request of improvement.

6.1.2.182 enum FT_C_RFQ_QUOTE_STATUS**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_RFQ_QUOTE_STATUS_Active	0	Active
FT_C_RFQ_QUOTE_STATUS_Suspended	1	Suspended
FT_C_RFQ_QUOTE_STATUS_Expired	2	Expired
FT_C_RFQ_QUOTE_STATUS_NoInterest	3	No Interest
FT_C_RFQ_QUOTE_STATUS_Cancelled	4	Cancelled
FT_C_RFQ_QUOTE_STATUS_CancelledByGov	5	Cancelled By Governance
FT_C_RFQ_QUOTE_STATUS_PartFilled	6	PF
FT_C_RFQ_QUOTE_STATUS_CompFilled	7	CF
FT_C_RFQ_QUOTE_STATUS_RejectedBySystem	8	Rejected
FT_C_RFQ_QUOTE_STATUS_RejectedByPanic	9	Rejected by panic
FT_C_RFQ_QUOTE_STATUS_ACCEPTED	10	Accepted
FT_C_RFQ_QUOTE_STATUS_TraderDecide	11	Trader Decide
FT_C_RFQ_QUOTE_STATUS_Manual	12	Manual
FT_C_RFQ_QUOTE_STATUS_Locked	13	Locked
FT_C_RFQ_QUOTE_STATUS_NoInterestFromAT	14	AT No Interest
FT_C_RFQ_QUOTE_STATUS_PricedButNotRevealed	15	Gated
FT_C_RFQ_QUOTE_STATUS_AcNotEditable	16	Active not editable
FT_C_RFQ_QUOTE_STATUS_DealerTimeout	17	Dealer Timeout
FT_C_RFQ_QUOTE_STATUS_CustomerEnded	18	Customer Ended
FT_C_RFQ_QUOTE_STATUS_CancelReload	19	Cancel Reload

Enumerator:

- FT_C_RFQ_QUOTE_STATUS_Expired*** Customer Timeout.
- FT_C_RFQ_QUOTE_STATUS_NoInterest*** Dealer Ended (Pass from GUI)
- FT_C_RFQ_QUOTE_STATUS_PartFilled*** Partially filled (quote no more editable)
- FT_C_RFQ_QUOTE_STATUS_CompFilled*** Trade Done: Completely filled (quote no more editable. When FT_C_RFQ_ORDER.status = FT_C_RFQ_ORDER_STATUS_AutomaticallyAccepted, it means that the customer made the trade. When FT_C_RFQ_ORDER.status = FT_C_RFQ_ORDER_STATUS_LastLookAccepted, it means that the Dealer made the trade.
- FT_C_RFQ_QUOTE_STATUS_TraderDecide*** The BlackBox/internal AQ sent a quote loaded into the RFQ Views of a trader, the RFQ was then passed in manual mode, according to the trading book's auto responding rules.
- FT_C_RFQ_QUOTE_STATUS_Manual*** Not locked (only in this case), the internal AQ is not able to manage the RFQ: it is passed in manual mode, according to the trading book's auto responding rules.

FT_C_RFQ_QUOTE_STATUS_Locked The lock status can be set by an operator who wants to get ownership over an RFQ_QUOTE.

FT_C_RFQ_QUOTE_STATUS_NoInterestFromAT No AutoTrader user is interested in this RFQ.

FT_C_RFQ_QUOTE_STATUS_PricedButNotRevealed Only for List Trading: This quotes status highlights that the dealer has answered with a price but the price is not yet been released to the customer.

FT_C_RFQ_QUOTE_STATUS_AcNotEditable Not used in FTX.

FT_C_RFQ_QUOTE_STATUS_DealerTimeout Dealer Timeout: indicates that the RFQ ended for its timeout expiration without any quote from the dealer.

FT_C_RFQ_QUOTE_STATUS_CustomerEnded Customer Ended: indicates that the RFQ has been canceled by the customer or the quotation coming from the dealer has been rejected by the customer.

FT_C_RFQ_QUOTE_STATUS_CancelReload Cancel Reload: used only for transactions. It can be specified by Sell Side operators. It forces the price to become subject after the current On The Wire cycle.

6.1.2.183 enum FT_C_RFQ_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_STATUS_Open	0	Open
FT_C_RFQ_STATUS_Outstanding	1	Outstanding
FT_C_RFQ_STATUS_Close	2	Close
FT_C_RFQ_STATUS_Cancelled	3	Cancelled
FT_C_RFQ_STATUS_CancelledByGov	4	CBG

6.1.2.184 enum FT_C_RFQ_TRADE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_TRADE_TYPE_Undefined	0	
FT_C_RFQ_TRADE_TYPE_Block	1	Block
FT_C_RFQ_TRADE_TYPE_OffExchange	2	OffExchange
FT_C_RFQ_TRADE_TYPE_Biso	3	Buy In Sell Out

6.1.2.185 enum FT_C_RFQ_TRADING_MODEL

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_TRADING_MODEL_Undef	0	Std
FT_C_RFQ_TRADING_MODEL_CAT	1	Click and Trade
FT_C_RFQ_TRADING_MODEL_RFCQ	2	RFCQ

6.1.2.186 enum FT_C_RFQ_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_TYPE_None	0	
FT_C_RFQ_TYPE_Qty	1	By quantity
FT_C_RFQ_TYPE_Price	2	By price
FT_C_RFQ_TYPE_Order	3	RFCQ Order
FT_C_RFQ_TYPE_AuctionQty	4	Auction quantity

FT_C_RFQ_TYPE_AuctionPriceQty	5 Auction price and quantity
FT_C_RFQ_TYPE_LimitOrder	6 RFQ Limit Order
FT_C_RFQ_TYPE_TradeAtTime	7 RFQ Trade At Time
FT_C_RFQ_TYPE_IOI	8 IOI
FT_C_RFQ_TYPE_Axe	9 Axe
FT_C_RFQ_TYPE_LimitOrderAxe	10 Limit Order Axe
FT_C_RFQ_TYPE_MMSellBack	11 Money Market Sell Back
FT_C_RFQ_TYPE_BySpread	12 By Spread

Enumerator:

FT_C_RFQ_TYPE_LimitOrder (FTX):

FT_C_RFQ_TYPE_TradeAtTime (FTX):

FT_C_RFQ_TYPE_IOI (FTX): Indication Of Interest

FT_C_RFQ_TYPE_Axe (FTX): RFQ used as axed quotation (MyBid/MyOffer Type)

FT_C_RFQ_TYPE_LimitOrderAxe (FTX): RFQ used as axed quotation (MyBid/MyOffer Type)

FT_C_RFQ_TYPE_MMSellBack (FTX): Money Market Sell Back

6.1.2.187 enum FT_C_RFQ_TYPE_DURATION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_TYPE_DURATION_None	0	None
FT_C_RFQ_TYPE_DURATION_OnlyPriceRFQ	1	OnlyPriceRFQ
FT_C_RFQ_TYPE_DURATION_All	2	All

6.1.2.188 enum FT_C_RFQ_VERB

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_VERB_Buy	0	Buy
FT_C_RFQ_VERB_Sell	1	Sell
FT_C_RFQ_VERB_BuySell	2	Buy/Sell

6.1.2.189 enum FT_C_RFQ_WHOCANRECEIVERFQQQUOTE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_RFQ_WHOCANRECEIVERFQQQUOTE_Issuer	0	Issuer
FT_C_RFQ_WHOCANRECEIVERFQQQUOTE_EveryEnabledMember	1	Every Enabled Member
FT_C_RFQ_WHOCANRECEIVERFQQQUOTE_EveryEnabledAggressor	2	Every Enabled Aggressor

6.1.2.190 enum FT_C_ROLL_CONVENTION

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_ROLL_CONVENTION_Unadjusted	0 UNADJUSTED
FT_C_ROLL_CONVENTION_Following	1 FOLLOW
FT_C_ROLL_CONVENTION_ModFollowing	2 MODFOLLOW
FT_C_ROLL_CONVENTION_Undefined	3
FT_C_ROLL_CONVENTION_FRN	4 FRN
FT_C_ROLL_CONVENTION_Preceding	5 PRECEDING
FT_C_ROLL_CONVENTION_ModPreceding	6 MODPRECEDING
FT_C_ROLL_CONVENTION_Nearest	7 NEAREST
FT_C_ROLL_CONVENTION_NotApplicable	8 NotApplicable

Enumerator:

FT_C_ROLL_CONVENTION_Unadjusted The date will not be adjusted if it falls on a day that is not a business day.

FT_C_ROLL_CONVENTION_Following The non-business date will be adjusted to the first following day that is a business day.

FT_C_ROLL_CONVENTION_ModFollowing The non-business date will be adjusted to the first following day that is a business day unless this day falls in the next calendar month. In this latter case, this date will be the first preceding day that is a business day.

FT_C_ROLL_CONVENTION_Preceding The non-business day will be adjusted to the first preceding day that is a business day.

FT_C_ROLL_CONVENTION_ModPreceding The non-business date will be adjusted to the first preceding day that is a business day unless this day falls in the previous calendar month. In this latter case, this date will be the first following day that is a business day.

FT_C_ROLL_CONVENTION_Nearest The non-business date will be adjusted to the nearest day that is a business day - i.e. if the non-business day falls on any day other than a Sunday or a Monday, it will be the first preceding day that is a business day, and will be the first following business day if it falls on a Sunday or a Monday.

FT_C_ROLL_CONVENTION_NotApplicable The date adjustments conventions are defined elsewhere, so it is not required to specify them here.

6.1.2.191 enum FT_C_ROLL_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_ROLL_TYPE_Undefined	0	
FT_C_ROLL_TYPE_STD	1	STD
FT_C_ROLL_TYPE_EOM	2	EOM
FT_C_ROLL_TYPE_IMM	3	IMM
FT_C_ROLL_TYPE_ECB	4	ECB
FT_C_ROLL_TYPE_FRN	5	FRN
FT_C_ROLL_TYPE_IMMCAD	6	IMMCAD
FT_C_ROLL_TYPE_IMMAUD	7	IMMAUD
FT_C_ROLL_TYPE_IMMNZD	8	IMMNZD
FT_C_ROLL_TYPE_SFE	9	SFE
FT_C_ROLL_TYPE_NONE	10	NONE
FT_C_ROLL_TYPE_TBILL	11	TBILL
FT_C_ROLL_TYPE_MON	12	MON
FT_C_ROLL_TYPE_TUE	13	TUE
FT_C_ROLL_TYPE_WED	14	WED
FT_C_ROLL_TYPE_THU	15	THU
FT_C_ROLL_TYPE_FRI	16	FRI
FT_C_ROLL_TYPE_SAT	17	SAT
FT_C_ROLL_TYPE_SUN	18	SUN

Enumerator:

FT_C_ROLL_TYPE_EOM Rolls on month end dates irrespective of the length of the month and the previous roll day.

FT_C_ROLL_TYPE_IMM IMM Settlement Dates. The third Wednesday of the (delivery) month.

FT_C_ROLL_TYPE_FRN Roll days are determined according to the FRN Convention or Eurodollar Convention as described in ISDA 2000 definitions.

FT_C_ROLL_TYPE_IMMCAD The last trading day/expiration day of the Canadian Derivatives Exchange (Bourse de Montreal Inc) Three-month Canadian Bankers' Acceptance Futures (Ticker Symbol BAX). The second London banking day prior to the third Wednesday of the contract month. If the determined day is a Bourse or bank holiday in Montreal or Toronto, the last trading day shall be the previous bank business day. Per Canadian Derivatives Exchange BAX contract specification.

FT_C_ROLL_TYPE_IMMAUD The last trading day of the Sydney Futures Exchange 90 Day Bank Accepted Bills Futures contract. One Sydney business day preceding the second Friday of the relevant settlement month.

FT_C_ROLL_TYPE_IMMNZD The last trading day of the Sydney Futures Exchange NZ 90 Day Bank Bill Futures contract. The first Wednesday after the ninth day of the relevant settlement month.

FT_C_ROLL_TYPE_SFE Sydney Futures Exchange 90-Day Bank Accepted Bill Futures Settlement Dates. The second Friday of the (delivery) month.

FT_C_ROLL_TYPE_NONE The roll convention is not required. For example, in the case of a daily calculation frequency.

FT_C_ROLL_TYPE_TBILL 13-week and 26-week U.S. Treasury Bill Auction Dates. Each Monday except for U.S. (New York) holidays when it will occur on a Tuesday.

FT_C_ROLL_TYPE_MON Rolling weekly on a Monday.

FT_C_ROLL_TYPE_TUE Rolling weekly on a Tuesday.

FT_C_ROLL_TYPE_WED Rolling weekly on a Wednesday.

FT_C_ROLL_TYPE_THU Rolling weekly on a Thursday.

FT_C_ROLL_TYPE_FRI Rolling weekly on a Friday.

FT_C_ROLL_TYPE_SAT Rolling weekly on a Saturday.

FT_C_ROLL_TYPE_SUN Rolling weekly on a Sunday.

6.1.2.192 enum FT_C_SECURITIES_IN_LIST

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SECURITIES_IN_LIST_Default	0	Default
FT_C_SECURITIES_IN_LIST_OnlyCorp	1	Only Corporate Bonds

Enumerator:

FT_C_SECURITIES_IN_LIST_Default The list trade contains different types of securities.

FT_C_SECURITIES_IN_LIST_OnlyCorp The list trade only contains corporate bond securities (in Candéal this list trade is referred by "Credit List")

6.1.2.193 enum FT_C_SECURITY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SECURITY_TYPE_UNDEF	0	Undefined
FT_C_SECURITY_TYPE_EQUITY	1	Equity
FT_C_SECURITY_TYPE_RIGHTS	2	Right
FT_C_SECURITY_TYPE_COVERED_WARRANT	3	Covered warrant
FT_C_SECURITY_TYPE_WARRANT	4	Warrant
FT_C_SECURITY_TYPE_INDEX	5	Index
FT_C_SECURITY_TYPE_CORPORATE_BOND	6	Corporate bond
FT_C_SECURITY_TYPE_GOVERNMENT_BOND	7	Government bond
FT_C_SECURITY_TYPE_FUTURES	8	Future

6.1 FastTrade File Reference

FT_C_SECURITY_TYPE_OPTIONS	9 Option
FT_C_SECURITY_TYPE_CONVERTIBLE_BOND	10 Convertible bond
FT_C_SECURITY_TYPE_FUND	11 Fund
FT_C_SECURITY_TYPE_RATE	12 Rate
FT_C_SECURITY_TYPE_BASIS	13 Basis
FT_C_SECURITY_TYPE_SPREAD	14 Spread
FT_C_SECURITY_TYPE_REPO	15 Repo
FT_C_SECURITY_TYPE_SWAP	16 Swap
FT_C_SECURITY_TYPE_SWITCH	17 Switch
FT_C_SECURITY_TYPE_CURRENCY	18 Currency
FT_C_SECURITY_TYPE_DEPOSIT	19 Deposit
FT_C_SECURITY_TYPE_LENDING	20 Lending
FT_C_SECURITY_TYPE_FORWARD	21 Forward
FT_C_SECURITY_TYPE_TRIPARTY	22 Triparty
FT_C_SECURITY_TYPE_GENERAL_COLLATERAL	23 General Collateral
FT_C_SECURITY_TYPE_BILLS	24 Bills
FT_C_SECURITY_TYPE_CERTIFICATES	25 Certificates
FT_C_SECURITY_TYPE_STRATEGY	26 Strategy
FT_C_SECURITY_TYPE_STRIP	27 Strips
FT_C_SECURITY_TYPE_FOREX	28 Forex
FT_C_SECURITY_TYPE_COMMODITY	29 Commodity
FT_C_SECURITY_TYPE_CDS	30 Credit Default Swap
FT_C_SECURITY_TYPE_INFL_LINKED_BOND	31 Inflation Linked Bond
FT_C_SECURITY_TYPE_CFD	32 Contract for Difference
FT_C_SECURITY_TYPE_PROGRAM	33 Program

Enumerator:

FT_C_SECURITY_TYPE_PROGRAM (FTX) Defines if the Security is a Program, i.e. a CUSIP root associated with a given issuer and a given security type (BA, BDN, TDR....)

6.1.2.194 enum FT_C_SEF_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SEF_MODE_Undef	0	
FT_C_SEF_MODE_ONSEF	1	ON SEF
FT_C_SEF_MODE_OFFSEF	2	OFF SEF

6.1.2.195 enum FT_C_SEF_STATE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SEF_STATE_Undef	0	
FT_C_SEF_STATE_Required	1	Required
FT_C_SEF_STATE_Permitted	2	Permitted

6.1.2.196 enum FT_C_SETTL_DATE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETTL_DATE_TYPE_Regular	0	Regular
FT_C_SETTL_DATE_TYPE_Offset	1	Offset
FT_C_SETTL_DATE_TYPE_Future	2	Future

Enumerator:

FT_C_SETTL_DATE_TYPE_Regular Regular.

FT_C_SETTL_DATE_TYPE_Offset Offset.

FT_C_SETTL_DATE_TYPE_Future Future.

6.1.2.197 enum FT_C_SETTL_FORMULA

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETTL_FORMULA_ActAct	0	Actual/Actual
FT_C_SETTL_FORMULA_ZeroCoupon	1	Zero Coupon
FT_C_SETTL_FORMULA_ReconvIt	2	30E+1/360
FT_C_SETTL_FORMULA_ReconvEuro	3	30E/360
FT_C_SETTL_FORMULA_Act365	4	Actual/365
FT_C_SETTL_FORMULA_Act360	5	Actual/360
FT_C_SETTL_FORMULA_Act366	6	Actual/366
FT_C_SETTL_FORMULA_ReconvAmerica	7	30/360

6.1.2.198 enum FT_C_SETTL_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETTL_MODE_None	0	None
FT_C_SETTL_MODE_CCP	1	CCP
FT_C_SETTL_MODE_Bilateral	2	Bilateral

6.1.2.199 enum FT_C_SETTL_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETTL_TYPE_Manual	0	Manual
FT_C_SETTL_TYPE_Automatic	1	Automatic

Enumerator:

FT_C_SETTL_TYPE_Manual Manual.

FT_C_SETTL_TYPE_Automatic Automatic.

6.1.2.200 enum FT_C_SETTL_VERB

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETTL_VERB_Buy	0	Buy
FT_C_SETTL_VERB_Sell	1	Sell
FT_C_SETTL_VERB_BuySell	2	Buy/Sell

6.1.2.201 enum FT_C_SETTLEMENT_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
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FT_C_SETTLEMENT_MODE_None	0 None
FT_C_SETTLEMENT_MODE_CCPOnly	1 CCP Only
FT_C_SETTLEMENT_MODE_BilateralOnly	2 Bilateral Only
FT_C_SETTLEMENT_MODE_Both	3 Both

6.1.2.202 enum FT_C_SETUP_REASON

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETUP_REASON_System	0	System
FT_C_SETUP_REASON_User	1	User
FT_C_SETUP_REASON_Restore	2	Restore

Enumerator:

FT_C_SETUP_REASON_System Last change due to system management.

FT_C_SETUP_REASON_User Last change due to user transaction.

FT_C_SETUP_REASON_Restore Last change due to a restore (setup remind)

6.1.2.203 enum FT_C_SETUP_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SETUP_STATUS_Active	0	Active
FT_C_SETUP_STATUS_Cancelled	1	Cancelled

6.1.2.204 enum FT_C_SFTR_EXEMPTION_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SFTR_EXEMPTION_FLAG_None	0	None
FT_C_SFTR_EXEMPTION_FLAG_True	1	True
FT_C_SFTR_EXEMPTION_FLAG_False	2	False

6.1.2.205 enum FT_C_SHORT_SELL_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SHORT_SELL_TYPE_Undef	0	Undefined
FT_C_SHORT_SELL_TYPE_Yes	1	Yes
FT_C_SHORT_SELL_TYPE_No	2	No
FT_C_SHORT_SELL_TYPE_Automatic	3	Automatic
FT_C_SHORT_SELL_TYPE_Exemption	4	Exemption
FT_C_SHORT_SELL_TYPE_Undisclosed	5	Undisclosed

Enumerator:

FT_C_SHORT_SELL_TYPE_Undef For backward compatibility this value matches the MIFIDII SELL in case of sell orders.

FT_C_SHORT_SELL_TYPE_Yes This value matches the MIFIDII SESH.

FT_C_SHORT_SELL_TYPE_No This value matches the MIFIDII SELL.

FT_C_SHORT_SELL_TYPE_Automatic Not used.

FT_C_SHORT_SELL_TYPE_Exemption This value matches the MIFIDII SSEX.

FT_C_SHORT_SELL_TYPE_Undisclosed This value matches the MIFIDII UNDI.

6.1.2.206 enum FT_C_SHORT_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SHORT_STATUS_Undef	0	
FT_C_SHORT_STATUS_OrderRequest	1	Order Request
FT_C_SHORT_STATUS_OrderSent	2	Order Sent
FT_C_SHORT_STATUS_OrderSentToMrk	3	Order Sent to Mrk
FT_C_SHORT_STATUS_OrderConfirmedFromMrk	4	Order Confirmed from Mrk
FT_C_SHORT_STATUS_OrderRefused	5	Order Refused
FT_C_SHORT_STATUS_OrderDeleted	6	Order Deleted
FT_C_SHORT_STATUS_OrderRefused2	7	Order Refused
FT_C_SHORT_STATUS_OrderDeleted2	8	Order Deleted
FT_C_SHORT_STATUS_Trade	9	Trade
FT_C_SHORT_STATUS_CompletelyFilled	10	Completely Filled
FT_C_SHORT_STATUS_DeleteRequest	11	Delete Request
FT_C_SHORT_STATUS_DeleteRefused	12	Delete Refused
FT_C_SHORT_STATUS_DeleteSentToMKT_OUT	13	Delete Sent to MKT_OUT
FT_C_SHORT_STATUS_DeleteSentToMrk	14	Delete Sent to Mrk
FT_C_SHORT_STATUS_DeleteRefused2	15	Delete Refused
FT_C_SHORT_STATUS_DeleteExecuted	16	Delete Executed
FT_C_SHORT_STATUS_UpdateInfBonds	17	Update Inf. Bonds
FT_C_SHORT_STATUS_OrderClosed	18	Order Closed
FT_C_SHORT_STATUS_StopOrderAccepted	19	Stop Order Accepted
FT_C_SHORT_STATUS_StopOrderRefused	20	Stop Order Refused
FT_C_SHORT_STATUS_ConfirmTradeC	21	Confirm Trade C.
FT_C_SHORT_STATUS_ConfirmNegTradeC	22	Confirm Neg Trade C.
FT_C_SHORT_STATUS_TradeDeleted	23	Trade Deleted
FT_C_SHORT_STATUS_TradeModified	24	Trade Modified
FT_C_SHORT_STATUS_GetOrder	25	Get Order
FT_C_SHORT_STATUS_OperatorAction	26	Operator Action
FT_C_SHORT_STATUS_ReleaseNewPDN	27	Release New PDN
FT_C_SHORT_STATUS_EditRequest	28	Edit Request
FT_C_SHORT_STATUS_EditRefused	29	Edit Refused
FT_C_SHORT_STATUS_EditExecuted	30	Edit Executed
FT_C_SHORT_STATUS_OrderAccepted	31	Order Accepted
FT_C_SHORT_STATUS_OrderWait	32	Order Wait
FT_C_SHORT_STATUS_OrderWaitFilter	33	Order Wait Filter
FT_C_SHORT_STATUS_EditWait	34	Edit Wait
FT_C_SHORT_STATUS_EditWaitFilter	35	Edit Wait Filter
FT_C_SHORT_STATUS_DeleteWait	36	Delete Wait
FT_C_SHORT_STATUS_DeleteWaitFilter	37	Delete Wait Filter
FT_C_SHORT_STATUS_ClientFill	38	Client Fill
FT_C_SHORT_STATUS_OrderCreation	39	Order Creation
FT_C_SHORT_STATUS_UnExecuted	40	Unexecuted
FT_C_SHORT_STATUS_AutoSettlement	41	Auto Settlement
FT_C_SHORT_STATUS_Split	42	Split
FT_C_SHORT_STATUS_OrderReOpening	43	Order Reopened
FT_C_SHORT_STATUS_Moving	44	Order Moved
FT_C_SHORT_STATUS_PartiallyFilled	45	Partially Filled
FT_C_SHORT_STATUS_FeeForced	46	Force Fee
FT_C_SHORT_STATUS_FeeRecalculated	47	Recalc Fee
FT_C_SHORT_STATUS_TradeFeeException	48	Trade Fee Exception
FT_C_SHORT_STATUS_ClientFillFeeException	49	Client Fill Fee Exception
FT_C_SHORT_STATUS_TradeFeeForced	50	Trade Forced Fee
FT_C_SHORT_STATUS_TradeFeeEod	51	Trade Forced Fee Eod
FT_C_SHORT_STATUS_TradeFeeCutoff	52	Trade Forced Fee Auto
FT_C_SHORT_STATUS_TradeRecalculated	53	Trade Fee Recalc
FT_C_SHORT_STATUS_CFillFeeForced	54	Client Fill Forced Fee
FT_C_SHORT_STATUS_CFillFeeEod	55	Client Fill Forced Fee Eod
FT_C_SHORT_STATUS_CFillFeeCutoff	56	Client Fill Forced Fee Auto

FT_C_SHORT_STATUS_ChangeRate	57 Modified order change rate
FT_C_SHORT_STATUS_ConfirmNeeded	58 Confirmation Required
FT_C_SHORT_STATUS_SweepingStarted	59 Sweeping Started
FT_C_SHORT_STATUS_SweepingExecuted	60 Sweeping executed
FT_C_SHORT_STATUS_SweepingFailed	61 Sweeping failed
FT_C_SHORT_STATUS_SweepingDisabled	62 Sweeping disabled
FT_C_SHORT_STATUS_SweepingEnabled	63 Sweeping enabled
FT_C_SHORT_STATUS_SweepingDailyRecalc	64 Sweeping daily recalc
FT_C_SHORT_STATUS_OrderReceived	65 Order Received
FT_C_SHORT_STATUS_OrderWait_MrkTradable	66 Waiting mrk tradable
FT_C_SHORT_STATUS_OrderWait_SecTradable	67 Waiting sec tradable
FT_C_SHORT_STATUS_OrderWait_NextDate	68 Wait next date
FT_C_SHORT_STATUS_OrderWait_BestExec	69 Waiting best execution
FT_C_SHORT_STATUS_OrderWait_NextDateBE	70 Wait next date best exec
FT_C_SHORT_STATUS_ResendToBe	71 Resend to BE
FT_C_SHORT_STATUS_StrategyStatus	72 Strategy Status
FT_C_SHORT_STATUS_MinderEvent	73 Minder Event
FT_C_SHORT_STATUS_RFQ_Request	74 RFQ Request
FT_C_SHORT_STATUS_RFQ_Order	75 RFQ Order
FT_C_SHORT_STATUS_RFQ_Rejected	76 RFQ Rejected
FT_C_SHORT_STATUS_RFQ_Response	77 RFQ Response
FT_C_SHORT_STATUS_RFQ_Delete	78 RFQ Delete
FT_C_SHORT_STATUS_AccruedInterestException	79 Accrued Interest Exception

Enumerator:

FT_C_SHORT_STATUS_Undef 0
FT_C_SHORT_STATUS_OrderRequest 1 0 Ordine Ricevuto
FT_C_SHORT_STATUS_OrderSent 2 2 Ordine Inoltrato
FT_C_SHORT_STATUS_OrderSentToMrk 3 4 **Not used** Ordine inviato al Mercato
FT_C_SHORT_STATUS_OrderConfirmedFromMrk 4 8 Ordine confermato dal Mercato
FT_C_SHORT_STATUS_OrderRefused 5 16 Ordine Rifiutato
FT_C_SHORT_STATUS_OrderDeleted 6 32 Ordine Eliminato
FT_C_SHORT_STATUS_OrderRefused2 2" ; #7 64 **Not used** Ordine Rifiutato
FT_C_SHORT_STATUS_OrderDeleted2 2" ; #8 128 Ordine Eliminato
FT_C_SHORT_STATUS_Trade 9 256 Ricezione Contratto - Parzialmente eseguito
FT_C_SHORT_STATUS_CompletelyFilled 10 512 **Not used** Totalmente eseguito
FT_C_SHORT_STATUS_DeleteRequest 11 1024 Ricezione richiesta revoca
FT_C_SHORT_STATUS_DeleteRefused 12 2048 Revoca Rifiutata
FT_C_SHORT_STATUS_DeleteSentToMKT_OUT 13 4096 Revoca inviata su MKT_OUT
FT_C_SHORT_STATUS_DeleteSentToMrk 14 8192 **Not used** Revoca inviata al Mercato
FT_C_SHORT_STATUS_DeleteRefused2 2" ; #15 16384 Revoca Rifiutata
FT_C_SHORT_STATUS_DeleteExecuted 16 32768 Revoca Effettuata
FT_C_SHORT_STATUS_UpdateInfBonds 17 65536 **Not used** Update informativa Titoli
FT_C_SHORT_STATUS_OrderClosed 18 131072 Ordine chiuso
FT_C_SHORT_STATUS_StopOrderAccepted 19 262144 Stop Order Accettato
FT_C_SHORT_STATUS_StopOrderRefused 20 524288 Stop Order Rifiutato
FT_C_SHORT_STATUS_ConfirmTradeC 21 1048576 **Not used** Conferma Contratto Cassa
FT_C_SHORT_STATUS_ConfirmNegTradeC 22 2097152 **Not used** Conferma Negativa Contratto Cassa
FT_C_SHORT_STATUS_TradeDeleted 23 4194304 **-Not used-** Storno Contratto Cassa
FT_C_SHORT_STATUS_TradeModified 24 8388608 **-Not used-** Rettifica Contratto Cassa
FT_C_SHORT_STATUS_GetOrder 25 16777216 Presa in Carico Ordine
FT_C_SHORT_STATUS_OperatorAction 26 33554432 Intervento Operatore
FT_C_SHORT_STATUS_ReleaseNewPDN 27 67108864 **Not used** Stacco nuova PDN

FT_C_SHORT_STATUS_EditRequest 28 non presente in CYRUS
FT_C_SHORT_STATUS_EditRefused 29 non presente in CYRUS
FT_C_SHORT_STATUS_EditExecuted 30 non presente in CYRUS
FT_C_SHORT_STATUS_OrderAccepted 31 accettazioni finte, care, etc
FT_C_SHORT_STATUS_OrderWait 32 presente in CYRUS come sottostato di 16 ?
FT_C_SHORT_STATUS_OrderWaitFilter 33 presente in CYRUS come sottostato di 16 ?
FT_C_SHORT_STATUS_EditWait 34 non presente in CYRUS
FT_C_SHORT_STATUS_EditWaitFilter 35 non presente in CYRUS
FT_C_SHORT_STATUS_DeleteWait 36 non presente in CYRUS
FT_C_SHORT_STATUS_DeleteWaitFilter 37 non presente in CYRUS - serve ?
FT_C_SHORT_STATUS_ClientFill 38 eseguito cliente - non presente in CYRUS
FT_C_SHORT_STATUS_OrderCreation 39 non presente in CYRUS? e' lecito ? non posso fare tutt'uno con OrderAccepted ? ex fake order
FT_C_SHORT_STATUS_UnExecuted 40 ineseguito - non presente in CYRUS
FT_C_SHORT_STATUS_AutoSettlement 41 non presente in CYRUS
FT_C_SHORT_STATUS_Split 42
FT_C_SHORT_STATUS_OrderReOpening 43
FT_C_SHORT_STATUS_Moving 44
FT_C_SHORT_STATUS_PartiallyFilled 45
FT_C_SHORT_STATUS_FeeForced 46
FT_C_SHORT_STATUS_FeeRecalculated 47
FT_C_SHORT_STATUS_TradeFeeException 48
FT_C_SHORT_STATUS_ClientFillFeeException 49
FT_C_SHORT_STATUS_TradeFeeForced 50
FT_C_SHORT_STATUS_TradeFeeEod 51
FT_C_SHORT_STATUS_TradeFeeCutoff 52
FT_C_SHORT_STATUS_TradeRecalculated 53
FT_C_SHORT_STATUS_CFillFeeForced 54
FT_C_SHORT_STATUS_CFillFeeEod 55
FT_C_SHORT_STATUS_CFillFeeCutoff 56
FT_C_SHORT_STATUS_OrderReceived 65
FT_C_SHORT_STATUS_OrderWait_MrkTradable 66
FT_C_SHORT_STATUS_OrderWait_SecTradable 67
FT_C_SHORT_STATUS_OrderWait_NextDate 68
FT_C_SHORT_STATUS_OrderWait_BestExec 69
FT_C_SHORT_STATUS_OrderWait_NextDateBE 70
FT_C_SHORT_STATUS_ResendToBe 71
FT_C_SHORT_STATUS_StrategyStatus 72
FT_C_SHORT_STATUS_MinderEvent 73
FT_C_SHORT_STATUS_RFQ_Request 74 - Invia a MM richiesta per RFQ
FT_C_SHORT_STATUS_RFQ_Order 75 - Applica una scelta per le RFQ e la invia a mercato
FT_C_SHORT_STATUS_RFQ_Rejected 76 - Segnala fallimenti gestione RFQ
FT_C_SHORT_STATUS_RFQ_Response 77 - Risposta da mercato per una richiesta di RFQ
FT_C_SHORT_STATUS_RFQ_Delete 78 - Richiesta cancellazione di RFQ

6.1.2.207 enum FT_C_SIDE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SIDE_Buy	0	BuySide
FT_C_SIDE_Sell	1	SellSide

6.1.2.208 enum FT_C_SIGN

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SIGN_None	0	
FT_C_SIGN_Equal	1	=
FT_C_SIGN_Positive	2	+
FT_C_SIGN_Negative	3	-

Enumerator:

- FT_C_SIGN_Equal*** No price change.
- FT_C_SIGN_Positive*** Price has growth up.
- FT_C_SIGN_Negative*** Price has decreased.

6.1.2.209 enum FT_C_SOURCE_RFQ_QUOTE_STRATEGY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Undef	0	None
FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Quote	1	Indicative Quote
FT_C_SOURCE_RFQ_QUOTE_STRATEGY_Composite	2	Composite
FT_C_SOURCE_RFQ_QUOTE_STRATEGY_TierPrice	3	Tier Price

Enumerator:

- FT_C_SOURCE_RFQ_QUOTE_STRATEGY_TierPrice*** Default setting, then indicative.

6.1.2.210 enum FT_C_SPOTPRICE_MODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SPOTPRICE_MODE_RequestToProvider	0	Request To Provider
FT_C_SPOTPRICE_MODE_UseLastReceivedPrice	1	UseLastReceivedPrice
FT_C_SPOTPRICE_MODE_UseTransactionSpotPrice	2	UseTransactionSpotPrice

Enumerator:

- FT_C_SPOTPRICE_MODE_RequestToProvider*** the spot price should be requested to provider
- FT_C_SPOTPRICE_MODE_UseLastReceivedPrice*** should be used the last spot price received by the system
- FT_C_SPOTPRICE_MODE_UseTransactionSpotPrice*** should be used the spot price specified in the transaction

6.1.2.211 enum FT_C_SPREAD_CALCULATION_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SPREAD_CALCULATION_TYPE_Undef	0	Undef
FT_C_SPREAD_CALCULATION_TYPE_Spotted	1	Spotted
FT_C_SPREAD_CALCULATION_TYPE_CompositeSnapshot	2	CompositeSnapshot

Enumerator:

FT_C_SPREAD_CALCULATION_TYPE_Spotted Data of the standard spot data flow (CD4PM)

FT_C_SPREAD_CALCULATION_TYPE_CompositeSnapshot Data of the composite data flow. Only used in case of missing standard spot data flow.

6.1.2.212 enum FT_C_SPREAD_SPOT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SPREAD_SPOT_TYPE_Undef	0	
FT_C_SPREAD_SPOT_TYPE_Delayed	1	Delayed
FT_C_SPREAD_SPOT_TYPE_Now	2	Now

6.1.2.213 enum FT_C_SRC_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SRC_TYPE_Order	0	Order
FT_C_SRC_TYPE_Quote	1	Quote
FT_C_SRC_TYPE_CrossOrder	2	Cross Order
FT_C_SRC_TYPE_RFQ	3	RFQ
FT_C_SRC_TYPE_RFCQ	4	RFCQ
FT_C_SRC_TYPE_RFQSwitch	5	RFQSwitch
FT_C_SRC_TYPE_RFCQSwitch	6	RFCQSwitch
FT_C_SRC_TYPE_OTC	7	OTC
FT_C_SRC_TYPE_OrderStaging	8	Staging Order
FT_C_SRC_TYPE_Rollover	9	Rollover
FT_C_SRC_TYPE_RFQButterfly	10	RFQButterfly

6.1.2.214 enum FT_C_STAT_TRADE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STAT_TRADE_TYPE_Undefined	0	Undefined
FT_C_STAT_TRADE_TYPE_Normal	1	Normal
FT_C_STAT_TRADE_TYPE_RFQ	2	RFQ
FT_C_STAT_TRADE_TYPE_RFCQ	3	RFCQ
FT_C_STAT_TRADE_TYPE_OTC	4	OTC
FT_C_STAT_TRADE_TYPE_MPC	5	Mid Price Crossing
FT_C_STAT_TRADE_TYPE_IO	6	Inventory Order
FT_C_STAT_TRADE_TYPE_ACM	7	Triparty Auction

6.1 FastTrade File Reference

6.1.2.215 enum FT_C_STATISTICS_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STATISTICS_TYPE_Life	0	Life
FT_C_STATISTICS_TYPE_Yesterday	1	Yesterday
FT_C_STATISTICS_TYPE_Today	2	Today
FT_C_STATISTICS_TYPE_Hour	3	Hour
FT_C_STATISTICS_TYPE_Quarter	4	Quarter
FT_C_STATISTICS_TYPE_Min	5	Min
FT_C_STATISTICS_TYPE_4Weeks	6	4Weeks
FT_C_STATISTICS_TYPE_Trade	7	Trade
FT_C_STATISTICS_TYPE_Settlement	8	Settlement
FT_C_STATISTICS_TYPE_LastMonth	9	Last month
FT_C_STATISTICS_TYPE_WEBYesterday	10	Web Yesterday

6.1.2.216 enum FT_C_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STATUS_Active	0	Active
FT_C_STATUS_Deleted	1	Deleted

6.1.2.217 enum FT_C_STOP_TRAILING_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STOP_TRAILING_TYPE_None	0	None
FT_C_STOP_TRAILING_TYPE_PIP	1	PIPS
FT_C_STOP_TRAILING_TYPE_Value	2	Value
FT_C_STOP_TRAILING_TYPE_Perc	3	Percentage

6.1.2.218 enum FT_C_STOP_TRIGGER_MECHANISM

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STOP_TRIGGER_MECHANISM_BestPrice	0	Best Price Stop Loss
FT_C_STOP_TRIGGER_MECHANISM_LastPrice	1	Last Price Stop Loss
FT_C_STOP_TRIGGER_MECHANISM_BID_GREAT	2	Bid >= Stop price
FT_C_STOP_TRIGGER_MECHANISM_BID_LESS	3	Bid <= Stop price
FT_C_STOP_TRIGGER_MECHANISM_ASK_GREAT	4	Ask >= Stop price
FT_C_STOP_TRIGGER_MECHANISM_ASK_LESS	5	Ask <= Stop price
FT_C_STOP_TRIGGER_MECHANISM_LAST_GREAT	6	Last >= Stop price
FT_C_STOP_TRIGGER_MECHANISM_LAST_LESS	7	Last <= Stop price
FT_C_STOP_TRIGGER_MECHANISM_BestPriceTP	8	Best Price Take Profit
FT_C_STOP_TRIGGER_MECHANISM_LastPriceTP	9	Last Price Take Profit

Enumerator:

FT_C_STOP_TRIGGER_MECHANISM_BestPrice For stop order: activate the order when the best price will reach the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_LastPrice For stop order: activate the order when the last executed price will reach the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_BID_GREAT For stop order: activate the order when the best bid price is greater or equal to the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_BID_LESS For stop order: activate the order when the best bid price is lower or equal to the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_ASK_GREAT For stop order: activate the order when the best ask price is greater or equal to the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_ASK_LESS For stop order: activate the order when the best ask price is lower or equal to the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_LAST_GREAT For stop order: activate the order when the last executed price will reach the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_LAST_LESS For stop order: activate the order when the last price is lower or equal to the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_BestPriceTP For stop order: activate the order when the best price will reach the Stop Price.

FT_C_STOP_TRIGGER_MECHANISM_LastPriceTP For stop order: activate the order when the last executed price will reach the Stop Price.

6.1.2.219 enum FT_C_STRATEGY_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STRATEGY_STATUS_Undefined	0	Undefined
FT_C_STRATEGY_STATUS_Running	1	Running
FT_C_STRATEGY_STATUS_Stopped	2	Stopped
FT_C_STRATEGY_STATUS_Error	3	Error

6.1.2.220 enum FT_C_STRATEGY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_STRATEGY_TYPE_UNDEF	0	Undefined
FT_C_STRATEGY_TYPE_USER_DEF	1	User defined
FT_C_STRATEGY_TYPE_TIME_SPREAD	2	Time Spread
FT_C_STRATEGY_TYPE_SPOT	3	Spot
FT_C_STRATEGY_TYPE_STRADDLE	4	Straddle
FT_C_STRATEGY_TYPE_STRANGLE	5	Strangle
FT_C_STRATEGY_TYPE_SPREAD	6	Spread
FT_C_STRATEGY_TYPE_RATIO_SPREAD	7	Ratio Spread
FT_C_STRATEGY_TYPE_BUTTERFLY	8	Butterfly
FT_C_STRATEGY_TYPE_JELLY_ROLL	9	JellyRoll
FT_C_STRATEGY_TYPE_GUTS	10	Guts
FT_C_STRATEGY_TYPE_COMBO	11	Combo
FT_C_STRATEGY_TYPE_LADDER	12	Ladder
FT_C_STRATEGY_TYPE_STRIP	13	Strip
FT_C_STRATEGY_TYPE_PACK	14	Pack
FT_C_STRATEGY_TYPE_CONDOR	15	Condor
FT_C_STRATEGY_TYPE_BOX	16	Box
FT_C_STRATEGY_TYPE_BUNDLE	17	Bundle
FT_C_STRATEGY_TYPE_SPREAD_VS_UNDERLYING	18	Spread Vs Underlying
FT_C_STRATEGY_TYPE_COMBO_VS_UNDERLYING	19	Combo Vs Underlying
FT_C_STRATEGY_TYPE_LADDER_VS_UNDERLYING	20	Ladder Vs Underlying
FT_C_STRATEGY_TYPE_STRADDLE_VS_UNDERLYING	21	Straddle Vs Underlying
FT_C_STRATEGY_TYPE_STRANGLE_VS_UNDERLYING	22	Strangle Vs Underlying
FT_C_STRATEGY_TYPE_REVERSAL_CONVERSION	23	Reversal Conversion
FT_C_STRATEGY_TYPE_SYNTHETIC_UNDERLYING	24	Synthetic Underlying
FT_C_STRATEGY_TYPE_VOLATILITY_TRADE	25	Volatility Trade

6.1.2.221 enum FT_C_SUMMARY_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SUMMARY_STATUS_Undef	0	
FT_C_SUMMARY_STATUS_IomRej	1	Iom Rej
FT_C_SUMMARY_STATUS_Error	2	Error
FT_C_SUMMARY_STATUS_Exception	3	Exception
FT_C_SUMMARY_STATUS_Resubmitted	4	Resubmitted
FT_C_SUMMARY_STATUS_Pending	5	Pending
FT_C_SUMMARY_STATUS_IomDel	6	IomDel
FT_C_SUMMARY_STATUS_MktOutQueue	7	MktOut Queue
FT_C_SUMMARY_STATUS_OpnQueue	8	OpnQueue
FT_C_SUMMARY_STATUS_MktCfm	9	MktCfm
FT_C_SUMMARY_STATUS_Rejected	10	Rejected
FT_C_SUMMARY_STATUS_WaitRej	11	Wait Rej
FT_C_SUMMARY_STATUS_PartFill	12	Part.Fill.
FT_C_SUMMARY_STATUS_Filled	13	Filled
FT_C_SUMMARY_STATUS_RevCfm	14	RevCfm
FT_C_SUMMARY_STATUS_Deleted	15	Deleted
FT_C_SUMMARY_STATUS_WaitDel	16	Wait Del
FT_C_SUMMARY_STATUS_Received	17	Received
FT_C_SUMMARY_STATUS_WaitFilter	18	Wait Filter
FT_C_SUMMARY_STATUS_PartFillDel	19	Part.Fill. Del
FT_C_SUMMARY_STATUS_PartFillRevCfm	20	Part.Fill. RevCfm
FT_C_SUMMARY_STATUS_Dealing	21	Dealing

6.1.2.222 enum FT_C_SWAP_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_SWAP_TYPE_Undefined	0	
FT_C_SWAP_TYPE_STD	1	Std IRS
FT_C_SWAP_TYPE_OIS	2	OIS IRS
FT_C_SWAP_TYPE_IMM	3	IMM IRS
FT_C_SWAP_TYPE_MAC	4	MAC IRS
FT_C_SWAP_TYPE_ZCI	5	ZCI IRS
FT_C_SWAP_TYPE_ForwardSTD	6	Forward Std IRS
FT_C_SWAP_TYPE_ForwardOIS	7	Forward OIS IRS
FT_C_SWAP_TYPE_OffBmkSTD	8	OffBmk Std IRS
FT_C_SWAP_TYPE_OffBmkOIS	9	OffBmk OIS IRS
FT_C_SWAP_TYPE_OffBmkForwardSTD	10	OffBmk Forward Std IRS
FT_C_SWAP_TYPE_OffBmkForwardOIS	11	OffBmk Forward OIS IRS
FT_C_SWAP_TYPE_OffBmkIMM	12	OffBmk IMM IRS
FT_C_SWAP_TYPE_OffBmkZCI	13	OffBmk ZCI IRS
FT_C_SWAP_TYPE_GenericOffBmk	14	Generic OffBmk IRS
FT_C_SWAP_TYPE_GenericBmk	15	Generic Bmk IRS
FT_C_SWAP_TYPE_Others	16	Others
FT_C_SWAP_TYPE_OffBmkMAC	17	OffBmk MAC IRS

6.1.2.223 enum FT_C_TAG_TYPE

Defines if the Tag Values are at the company or at the account level.

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TAG_TYPE_Company	0	Company Level
FT_C_TAG_TYPE_Account	1	Account Level

6.1.2.224 enum FT_C_TIME_TO_MATURITY

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TIME_TO_MATURITY_None	0	None
FT_C_TIME_TO_MATURITY_6m	1	6 months
FT_C_TIME_TO_MATURITY_1y	2	1 year
FT_C_TIME_TO_MATURITY_2y	3	2 years
FT_C_TIME_TO_MATURITY_3y	4	3 years
FT_C_TIME_TO_MATURITY_5y	5	5 years
FT_C_TIME_TO_MATURITY_7y	6	7 years
FT_C_TIME_TO_MATURITY_10y	7	10 years
FT_C_TIME_TO_MATURITY_15y	8	15 years
FT_C_TIME_TO_MATURITY_30y	9	30 years

Enumerator:

FT_C_TIME_TO_MATURITY_None not applicable

FT_C_TIME_TO_MATURITY_6m 0 <= TTM <= 180 days

FT_C_TIME_TO_MATURITY_1y 181 <= TTM <= 365 days

FT_C_TIME_TO_MATURITY_2y 366 <= TTM <= 730 days

FT_C_TIME_TO_MATURITY_3y 731 <= TTM <= 1095 days

FT_C_TIME_TO_MATURITY_5y 1096 <= TTM <= 1825 days

FT_C_TIME_TO_MATURITY_7y 1826 <= TTM <= 2555 days

FT_C_TIME_TO_MATURITY_10y 2556 <= TTM <= 3650 days

FT_C_TIME_TO_MATURITY_15y 3651 <= TTM <= 5475 days

FT_C_TIME_TO_MATURITY_30y TTM >= 5476 days.

6.1.2.225 enum FT_C_TIMEINFORCE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TIMEINFORCE_Default	0	Default
FT_C_TIMEINFORCE_Day	1	Good till day
FT_C_TIMEINFORCE_Good_till_Date	2	Good till date
FT_C_TIMEINFORCE_Good_till_Cancel	3	Good till cancel
FT_C_TIMEINFORCE_Immediate_or_Cancel	4	Immediate or cancel
FT_C_TIMEINFORCE_Good_till_Maturity	5	Good till maturity
FT_C_TIMEINFORCE_Good_till_Hour	6	Good till hour
FT_C_TIMEINFORCE_Cancel_after_Filled	7	Cancel after filled
FT_C_TIMEINFORCE_Good_Auction_Closure	8	Closing Auction only
FT_C_TIMEINFORCE_Good_Auction_Open	9	Opening Auction only
FT_C_TIMEINFORCE_Good_Auction_Intraday	10	Intraday Auction only
FT_C_TIMEINFORCE_Good_Next_Auction	11	Auction only
FT_C_TIMEINFORCE_Good_Next_TAL	12	Trading at last only
FT_C_TIMEINFORCE_At_Closing_Price	13	At closing price
FT_C_TIMEINFORCE_Good_PIP	14	Price Increment only

Enumerator:

FT_C_TIMEINFORCE_Day The order is active at most all the current trading day.

FT_C_TIMEINFORCE_Good_till_Date The order is active at most until the specified date.

FT_C_TIMEINFORCE_Good_till_Cancel The order is active until the operator or the Governance delete it.

FT_C_TIMEINFORCE_Immediate_or_Cancel The order is active only for matching. If there are no orders to be matched the order will be deleted.

FT_C_TIMEINFORCE_Good_till_Maturity The order is active until the maturity date of the security the order was sent on.

FT_C_TIMEINFORCE_Good_till_Hour The order is active at most until the specified time.

FT_C_TIMEINFORCE_Cancel_after_Filled The order will be deleted when it is matched.

FT_C_TIMEINFORCE_Good_Auction_Closure The order is active only in the ClosureAuction phase.

FT_C_TIMEINFORCE_Good_Auction_Open The order is active only in the next OpeningAuction phase.

FT_C_TIMEINFORCE_Good_Auction_Intraday The order is active only in the next IntradayAuction phase.

FT_C_TIMEINFORCE_Good_Next_Auction The order is active only in the next Open/Closure/Intraday Auction phase.

FT_C_TIMEINFORCE_Good_Next_TAL The order is active only in the next Trading at last phase.

FT_C_TIMEINFORCE_At_Closing_Price The order is active only in the ClosureAuction phase and in the next Trading at last phase.

FT_C_TIMEINFORCE_Good_PIP The order is active only in the Price Improvement phase.

6.1.2.226 enum FT_C_TRADABLE_FLAG

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADABLE_FLAG_None	0	No
FT_C_TRADABLE_FLAG_All	1	Yes
FT_C_TRADABLE_FLAG_Manual	2	Manual
FT_C_TRADABLE_FLAG_AutoAccept	3	Auto
FT_C_TRADABLE_FLAG_RFQ	4	Only RFQ

6.1.2.227 enum FT_C_TRADABLE_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADABLE_TYPE_ByAll	0	By All
FT_C_TRADABLE_TYPE_OnlyProfessional	1	Only Professionals

Enumerator:

FT_C_TRADABLE_TYPE_ByAll The security can be traded by all operators and clients.

FT_C_TRADABLE_TYPE_OnlyProfessional The security can be traded only by professional operators or professional clients.

6.1.2.228 enum FT_C_TRADE_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADE_STATUS_TradeOn	0	
FT_C_TRADE_STATUS_TradeOff	1	Trade off
FT_C_TRADE_STATUS_TradeOnFastMarket	2	Trade on FastMarket

Enumerator:

FT_C_TRADE_STATUS_TradeOn Trade On state.

FT_C_TRADE_STATUS_TradeOff Trade Off state.

FT_C_TRADE_STATUS_TradeOnFastMarket Trade on special state.

6.1.2.229 enum FT_C_TRADING_LIST_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADING_LIST_TYPE_Undef	0	
FT_C_TRADING_LIST_TYPE_Basic	1	Basic
FT_C_TRADING_LIST_TYPE_Compression	2	Compression
FT_C_TRADING_LIST_TYPE_CompressionRFM	3	Compression RFM
FT_C_TRADING_LIST_TYPE_Multiasset	4	Multiasset
FT_C_TRADING_LIST_TYPE_MultiassetRFM	5	Multiasset RFM

6.1.2.230 enum FT_C_TRADING_PHASE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADING_PHASE_UNDEF	0	CUR
FT_C_TRADING_PHASE_CLOSURE	1	CLO
FT_C_TRADING_PHASE_PRE_ISSUE	2	PIS
FT_C_TRADING_PHASE_ISSUE	3	ISS
FT_C_TRADING_PHASE_PRE_AUCTION	4	PRA
FT_C_TRADING_PHASE_AUCTION	5	AUC
FT_C_TRADING_PHASE_POST_AUCTION	6	POA
FT_C_TRADING_PHASE_PRE_TRADING	7	PRT
FT_C_TRADING_PHASE_TRADING	8	NEG
FT_C_TRADING_PHASE_POST_TRADING	9	POT
FT_C_TRADING_PHASE_TRADING_AT_LAST	10	TAL
FT_C_TRADING_PHASE_TRADING_AFTER_HOUR	11	TAH
FT_C_TRADING_PHASE_FAST_MARKET	12	FMA
FT_C_TRADING_PHASE_MANAGEMENT	13	MGT
FT_C_TRADING_PHASE_NO_OPERATION	14	NOP
FT_C_TRADING_PHASE_GC_DEFINITION	15	GCD
FT_C_TRADING_PHASE_OVERNIGHT_CLOSURE	16	ONC

Enumerator:

- FT_C_TRADING_PHASE_CLOSURE** Closure phase.
- FT_C_TRADING_PHASE_PRE_ISSUE** Pre Issue phase.
- FT_C_TRADING_PHASE_ISSUE** Issue phase.
- FT_C_TRADING_PHASE_PRE_AUCTION** Pre Auction phase.
- FT_C_TRADING_PHASE_AUCTION** Auction phase.
- FT_C_TRADING_PHASE_POST_AUCTION** Post Auction phase.
- FT_C_TRADING_PHASE_PRE_TRADING** Pre Trading phase.
- FT_C_TRADING_PHASE_TRADING** Trading phase.
- FT_C_TRADING_PHASE_POST_TRADING** Post Trading phase.
- FT_C_TRADING_PHASE_TRADING_AT_LAST** Trading At Last phase.
- FT_C_TRADING_PHASE_TRADING_AFTER_HOUR** Trading After Hour phase.
- FT_C_TRADING_PHASE_FAST_MARKET** Fast Market phase.
- FT_C_TRADING_PHASE_MANAGEMENT** Management phase.
- FT_C_TRADING_PHASE_NO_OPERATION** No Operation phase.
- FT_C_TRADING_PHASE_GC_DEFINITION** General Collateral definition.
- FT_C_TRADING_PHASE_OVERNIGHT_CLOSURE** Overnight Closure.

6.1.2.231 enum FT_C_TRADING_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADING_STATUS_Active	0	Active
FT_C_TRADING_STATUS_Suspended	1	Suspended
FT_C_TRADING_STATUS_Frozen	2	Frozen
FT_C_TRADING_STATUS_Reserved	3	Reserved
FT_C_TRADING_STATUS_RFE	4	RFE
FT_C_TRADING_STATUS_PIP	5	PIP

6.1.2.232 enum FT_C_TRADNG_LIST_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRADNG_LIST_TYPE_OddLotList	0	Odd Lot List
FT_C_TRADNG_LIST_TYPE_ASAP_List	1	ASAP List

6.1.2.233 enum FT_C_TRANS_STATUS

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRANS_STATUS_Flying	0	Flying
FT_C_TRANS_STATUS_Committed	1	Committed
FT_C_TRANS_STATUS_Aborted	2	Aborted

Enumerator:

FT_C_TRANS_STATUS_Flying Waiting for the master file provider, committed transaction completed.

6.1.2.234 enum FT_C_TRANSPARENT

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_TRANSPARENT_None	0	
FT_C_TRANSPARENT_OnlyTransparent	1	Only transparent
FT_C_TRANSPARENT_OnlyAnonymous	2	Only anonymous

6.1.2.235 enum FT_C_VERB

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_VERB_Buy	0	Buy
FT_C_VERB_Sell	1	Sell

6.1.2.236 enum FT_C_W_SETUP_VALUE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_W_SETUP_VALUE_Unwelcome	0	Unwelcome
FT_C_W_SETUP_VALUE_Welcome	1	Welcome
FT_C_W_SETUP_VALUE_WelcomePlus	2	Welcome plus

6.1.2.237 enum FT_C_WEEK_DAY**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_WEEK_DAY_Undefined	0	Undefined
FT_C_WEEK_DAY_Monday	1	Monday
FT_C_WEEK_DAY_Tuesday	2	Tuesday
FT_C_WEEK_DAY_Wednesday	3	Wednesday
FT_C_WEEK_DAY_Thursday	4	Thursday
FT_C_WEEK_DAY_Friday	5	Friday
FT_C_WEEK_DAY_Saturday	6	Saturday
FT_C_WEEK_DAY_Sunday	7	Sunday

6.1.2.238 enum FT_C_WITHIN_FIRM_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_WITHIN_FIRM_TYPE_None	0	None
FT_C_WITHIN_FIRM_TYPE_Client	1	Client
FT_C_WITHIN_FIRM_TYPE_Operator	2	Operator
FT_C_WITHIN_FIRM_TYPE_Strategy	3	Strategy

6.1.2.239 enum FT_C_WRONG_IMAGE_CHECK**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_WRONG_IMAGE_CHECK_None	0	None
FT_C_WRONG_IMAGE_CHECK_Reject	1	Reject
FT_C_WRONG_IMAGE_CHECK_LastLook	2	LastLook

6.1.2.240 enum FT_C_YIELD_FORMULA**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
FT_C_YIELD_FORMULA_None	0	None
FT_C_YIELD_FORMULA_CTZ2000	1	Strips + CTZ
FT_C_YIELD_FORMULA_BOT365	2	ZC simple
FT_C_YIELD_FORMULA_JGBYield	3	JGB Yield
FT_C_YIELD_FORMULA_ZCCompound	4	ZC Compound
FT_C_YIELD_FORMULA_FixedRate	5	Fixed Rate
FT_C_YIELD_FORMULA_OneYearToMaturity	6	One Year to Maturity

6.1.2.241 enum FT_C_YIELD_PRICE_CONV

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_C_YIELD_PRICE_CONV_None	0	None
FT_C_YIELD_PRICE_CONV_Info	1	Info
FT_C_YIELD_PRICE_CONV_InfoBest	2	InfoBest

6.1.2.242 enum FT_MF_DOWNLOAD_STATUS_CODE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_MF_DOWNLOAD_STATUS_InProgress	0	InProgress
FT_MF_DOWNLOAD_STATUS_Done	1	Done

Enumerator:

FT_MF_DOWNLOAD_STATUS_InProgress The download is started and is now in progress.

FT_MF_DOWNLOAD_STATUS_Done The download is finished.

6.1.2.243 enum FT_TRADING_BOOK_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
FT_TRADING_BOOK_TYPE_Rule	0	Rule
FT_TRADING_BOOK_TYPE_Static	1	Static

Enumerator:

FT_TRADING_BOOK_TYPE_Rule The trading book is based on rules.

FT_TRADING_BOOK_TYPE_Static The trading book is composed of a list of securities statically added to it.

6.1.2.244 enum MM_AUDIT_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_AUDIT_TYPE_Undef	0	
MM_AUDIT_TYPE_Info	1	Info
MM_AUDIT_TYPE_Blocker	2	Blocker
MM_AUDIT_TYPE_Warning	3	Warning

6.1.2.245 enum MM_BOOK_VIEW

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_BOOK_VIEW_None	0	None
MM_BOOK_VIEW_OnlyAnonymous	1	Anonymous
MM_BOOK_VIEW_All	2	All

6.1.2.246 enum MM_FILTER_ADMIN_TYPE

Used only for Supervisor users.

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_FILTER_ADMIN_TYPE_Default	0	Default
MM_FILTER_ADMIN_TYPE_All	1	All
MM_FILTER_ADMIN_TYPE_OnlyRem	2	Only REM

Enumerator:

MM_FILTER_ADMIN_TYPE_Default Allow modification of filter's limits only from the node specified in FilterProfileID and to operators of the supervised Desk.

MM_FILTER_ADMIN_TYPE_All Allow modification of filter's limits to all clients and operators.

MM_FILTER_ADMIN_TYPE_OnlyRem Allow modification of filter's limits only to remote operators.

6.1.2.247 enum MM_FILTER_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_FILTER_TYPE_Price	0	Price
MM_FILTER_TYPE_Quantity	1	Quantity
MM_FILTER_TYPE_Frequency	2	Frequency
MM_FILTER_TYPE_Countervalue	3	Countervalue
MM_FILTER_TYPE_Sentinel	4	Sentinel
MM_FILTER_TYPE_Volatility	5	Volatility
MM_FILTER_TYPE_Yield	6	Yield

6.1.2.248 enum MM_GROUP_ELEM_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_GROUP_ELEM_TYPE_Operator	0	Operator
MM_GROUP_ELEM_TYPE_Client	1	Client

6.1.2.249 enum MM_GROUP_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_GROUP_TYPE_Custom	0	Custom
MM_GROUP_TYPE_Desk	1	Desk

6.1.2.250 enum MM_MARKET_PROFILE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_MARKET_PROFILE_User	0	Trader
MM_MARKET_PROFILE_Viewer	1	Viewer
MM_MARKET_PROFILE_None	2	None
MM_MARKET_PROFILE_StrictUser	3	Strict Trader

Enumerator:

MM_MARKET_PROFILE_User The operator is allowed to send transaction.

MM_MARKET_PROFILE_Viewer The operator is not allowed to send transaction but only to see market information.

MM_MARKET_PROFILE_None Unused.

MM_MARKET_PROFILE_StrictUser The operator is allowed to send transaction but not to see market information.

6.1.2.251 enum MM_PROFILE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_PROFILE_User	0	Trader
MM_PROFILE_Administrator	1	Administrator
MM_PROFILE_Supervisor	2	Supervisor
MM_PROFILE_StrictAdmin	3	Strict Administrator

Enumerator:

MM_PROFILE_User The operator is allowed to send transactions.

MM_PROFILE_Administrator The operator is allowed to perform administration operation.

MM_PROFILE_Supervisor The operator is allowed to perform administration operation on operator of his desk.

MM_PROFILE_StrictAdmin The operator is allowed to perform administration operation but filter's limit modification and association and trading operations.

6.1.2.252 enum MM_PROFILE_VALIDITY_PHASE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_PROFILE_VALIDITY_PHASE_DAY	0	Daily
MM_PROFILE_VALIDITY_PHASE_TAH	1	TAH

6.1.2.253 enum MM_RFQ_ACCEPTANCE_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_RFQ_ACCEPTANCE_TYPE_OnlyManual	0	Manual
MM_RFQ_ACCEPTANCE_TYPE_OnlyMarketBest	1	Market Best
MM_RFQ_ACCEPTANCE_TYPE_All	2	All

Enumerator:

MM_RFQ_ACCEPTANCE_TYPE_OnlyManual RFQ quotes can be accepted manually only.

MM_RFQ_ACCEPTANCE_TYPE_OnlyMarketBest RFQ quotes can be accepted using Market Best algorithm only.

MM_RFQ_ACCEPTANCE_TYPE_All All types of RFQ acceptances are allowed.

6.1.2.254 enum MM_SETTLEMENT_DATE_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_SETTLEMENT_DATE_TYPE_Future	0	Future
MM_SETTLEMENT_DATE_TYPE_OnlyRegular	1	OnlyRegular

6.1.2.255 enum MM_SWITCH**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_SWITCH_On	0	On
MM_SWITCH_Off	1	Off

6.1.2.256 enum MM_TX_SWITCH_KEY_TYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_TX_SWITCH_KEY_TYPE_DeskID	0	DeskID
MM_TX_SWITCH_KEY_TYPE_OperatorID	1	OperatorID
MM_TX_SWITCH_KEY_TYPE_ClientID	2	ClientID
MM_TX_SWITCH_KEY_TYPE_StrategyManager	3	Strategy Manager
MM_TX_SWITCH_KEY_TYPE_StrategyName	4	Strategy Name
MM_TX_SWITCH_KEY_TYPE_Market	5	Market

6.1.2.257 enum MM_VIEW_FLAG**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_VIEW_FLAG_None	0	None
MM_VIEW_FLAG_Own	1	Own
MM_VIEW_FLAG_All	2	All

6.1.2.258 enum MM_VOLATILITY_DAYCOUNT**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_VOLATILITY_DAYCOUNT_Undef	0	Undef
MM_VOLATILITY_DAYCOUNT_ACT_365	1	ACT/365
MM_VOLATILITY_DAYCOUNT_ACT_360	2	ACT/360

6.1.2.259 enum MM_VOLATILITY_DIVTYPE**Enumeration Definition:**

NAME	VALUE	DESCRIPTION
MM_VOLATILITY_DIVTYPE_Undef	0	Undef
MM_VOLATILITY_DIVTYPE_Annual	1	Annual
MM_VOLATILITY_DIVTYPE_Continuos	2	Continuos

6.1 FastTrade File Reference

6.1.2.260 enum MM_VOLATILITY_TYPE

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_VOLATILITY_TYPE_Undef	0	Undef
MM_VOLATILITY_TYPE_BS	1	BS
MM_VOLATILITY_TYPE_BIN	2	BIN

Enumerator:

MM_VOLATILITY_TYPE_BS Black-Scholes.

MM_VOLATILITY_TYPE_BIN Binomial Cox-Rubinstein.

6.1.2.261 enum MM_YIELD_LIMIT

Enumeration Definition:

NAME	VALUE	DESCRIPTION
MM_YIELD_LIMIT_No	0	No
MM_YIELD_LIMIT_OnlyEdit	1	Only Edit
MM_YIELD_LIMIT_OnlyFilter	2	Only Filter
MM_YIELD_LIMIT_EditAndFilter	3	Edit and Filter

Enumerator:

MM_YIELD_LIMIT_No No yield limit.

MM_YIELD_LIMIT_OnlyEdit Allow to edit yield limit in Bond Management page.

MM_YIELD_LIMIT_OnlyFilter Yield limit check enabled.

MM_YIELD_LIMIT_EditAndFilter Allow to edit yield limit in Bond Management page and yield limit check enabled.

6.1.2.262 enum STRATEGY_ADDINFO_PROP

Enumeration Definition:

NAME	VALUE	DESCRIPTION
STRATEGY_ADDINFO_PROP_Undef	0	Undef
STRATEGY_ADDINFO_PROP_NotAlgo	1	NotAlgo

6.1.3 Variable Documentation

6.1.3.1 FT_C_ABI_LEN = 5

Used as [STRING](#) size in some class.

6.1.3.2 FT_C_ACC_PER_CLI_AliasKey = 2

Key of [FT_C_ACCOUNT_PER_CLIENT](#).

6.1.3.3 FT_C_ACCOUNT_ALIAS_PER_OPERATOR_ID = 30159

Id of [FT_C_ACCOUNT_ALIAS_PER_OPERATOR](#).

6.1.3.4 FT_C_ACCOUNT_ALIAS_PER_OPERATORKey = 1

Key of [FT_C_ACCOUNT_ALIAS_PER_OPERATOR](#).

6.1.3.5 FT_C_ACCOUNT_CLIENT_LEN = 65

Used as [STRING](#) size in some class.

6.1.3.6 FT_C_ACCOUNT_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.7 FT_C_ACCOUNT_NUMBER_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.8 FT_C_ACCOUNT_PER_CLIENT_ID = 30054

Id of [FT_C_ACCOUNT_PER_CLIENT](#).

6.1.3.9 FT_C_ACCOUNT_PER_CLIENTKey = 1

Key of [FT_C_ACCOUNT_PER_CLIENT](#).

6.1.3.10 FT_C_ACCOUNTCODE_LEN = 200

Used as [STRING](#) size in some class.

6.1.3.11 FT_C_ACCOUNTINFO_LEN = 200

Used as [STRING](#) size in some class.

6.1.3.12 FT_C_ADDR_LIST_LEN = 20

Used as array size in some class.

6.1.3.13 FT_C_ADDRESS_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.14 FT_C_AGENT_ACCOUNT_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.15 FT_C_ALLOC_ERROR_LEN = 128

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.16 FT_C_ALLOCATION_DESCR_LEN = 50

Used as [STRING](#) size in some class.

6.1.3.17 FT_C_ALT_SETTL_ACCOUNT_LEN = 40

Used as [STRING](#) size in some class.

6.1.3.18 FT_C_AREA_CODE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.19 FT_C_AUCTION_HISTORY_ID = 30078

Id of [FT_C_AUCTION_HISTORY](#).

6.1.3.20 FT_C_AUCTION_HISTORYKey = 1

Key of [FT_C_AUCTION_HISTORY](#).

6.1.3.21 FT_C_BALANCE_ID = 30219

Id of [FT_C_BALANCE](#).

6.1.3.22 FT_C_BALANCEKey = 1

Key of [FT_C_BALANCE](#).

6.1.3.23 FT_C_BASKET_COMPOSITION_ID = 30005

Id of [FT_C_BASKET_COMPOSITION](#).

6.1.3.24 FT_C_BASKET_COMPOSITIONKey = 1

Key of [FT_C_BASKET_COMPOSITION](#).

6.1.3.25 FT_C_BASKET_ID = 30004

Id of [FT_C_BASKET](#).

6.1.3.26 FT_C_BASKET_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.27 FT_C_BASKET_STATUS_ID = 30006

Id of [FT_C_BASKET_STATUS](#).

6.1.3.28 FT_C_BASKET_STATUSKey = 1

Key of [FT_C_BASKET_STATUS](#).

6.1.3.29 FT_C_BASKETKey = 1

Key of [FT_C_BASKET](#).

6.1.3.30 FT_C_BLOTTER_ID = 30181

Id of [FT_C_BLOTTER](#).

6.1.3.31 FT_C_BLOTTER_MSG_KEY_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.32 FT_C_BLOTTERKey = 1

Key of [FT_C_BLOTTER](#).

6.1.3.33 FT_C_BMK_GROUP_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.34 FT_C_BOOK_ID = 30025

Id of [FT_C_BOOK](#).

6.1.3.35 FT_C_BOOK_ROW_NUMBER = 5

Used as array size in some class.

6.1.3.36 FT_C_BOOKKey = 1

Key of [FT_C_BOOK](#).

6.1.3.37 FT_C_BROKER_CODE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.38 FT_C_BROKER_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.39 FT_C_BULK_STRATEGY_PARAMETER_LEN = 128

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.40 FT_C_CALENDAR_EXCP_ID = 30096

Id of [FT_C_CALENDAR_EXCP](#).

6.1.3.41 FT_C_CALENDAR_EXCPKey = 1

Key of [FT_C_CALENDAR_EXCP](#).

6.1.3.42 FT_C_CALENDAR_ID = 30095

Id of [FT_C_CALENDAR](#).

6.1.3.43 FT_C_CALENDAR_LEN = 6

Used as [STRING](#) size in some class.

6.1.3.44 FT_C_CALENDAR_WEEK_ID = 30121

Id of [FT_C_CALENDAR_WEEK](#).

6.1.3.45 FT_C_CALENDAR_WEEKKey = 1

Key of [FT_C_CALENDAR_WEEK](#).

6.1.3.46 FT_C_CALENDARKey = 1

Key of [FT_C_CALENDAR](#).

6.1.3.47 FT_C_CAPS_PARAM_ID = 30110

Id of [FT_C_CAPS_PARAM](#).

6.1.3.48 FT_C_CAPS_PARAMKey = 1

Key of [FT_C_CAPS_PARAM](#).

6.1.3.49 FT_C_CAPS_PERIOD_ID = 30111

Id of [FT_C_CAPS_PERIOD](#).

6.1.3.50 FT_C_CAPS_PERIODKey = 1

Key of [FT_C_CAPS_PERIOD](#).

6.1.3.51 FT_C_CARE_ORDER_EDIT_REQUEST_ID = 30163

Id of [FT_C_CARE_ORDER_EDIT_REQUEST](#).

6.1.3.52 FT_C_CARE_ORDER_EDIT_REQUESTKey = 1

Key of [FT_C_CARE_ORDER_EDIT_REQUEST](#).

6.1.3.53 FT_C_CARE_ORDER_REQ_ID = 30155

Id of [FT_C_CARE_ORDER_REQ](#).

6.1.3.54 FT_C_CARE_ORDER_SPLIT_ID = 30152

Id of [FT_C_CARE_ORDER_SPLIT](#).

6.1.3.55 FT_C_CARE_ORDER_SPLITIdKey = 1

Key of [FT_C_CARE_ORDER_SPLIT](#).

6.1.3.56 FT_C_CARE_SPLIT_EXT_NO = 3

Used as array size in some class.

6.1.3.57 FT_C_CARE_SPLIT_NO = 16

Used as array size in some class.

6.1.3.58 FT_C_CFICODE_LEN = 6

Used as [STRING](#) size in some class.

6.1.3.59 FT_C_CIDR_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.60 FT_C_CITY_LEN = 24

Used as [STRING](#) size in some class.

6.1.3.61 FT_C_CLEARING_HOUSE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.62 FT_C_CLEARING_MEMBER_ID = 30253

Id of [FT_C_CLEARING_MEMBER](#).

6.1.3.63 FT_C_CLEARING_MEMBERKey = 1

Key of [FT_C_CLEARING_MEMBER](#).

6.1 FastTrade File Reference

6.1.3.64 FT_C_CLEARINGINFO_LEN = 50

Used as [STRING](#) size in some class.

6.1.3.65 FT_C_CLIENT_CODE_LEN = 40

Used as [STRING](#) size in some class.

6.1.3.66 FT_C_CLIENT_ID = 30052

Id of [FT_C_CLIENT](#).

6.1.3.67 FT_C_CLIENT_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.68 FT_C_CLIENT_ORDER_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.69 FT_C_CLIENT_PER_OPERATOR_ID = 30053

Id of [FT_C_CLIENT_PER_OPERATOR](#).

6.1.3.70 FT_C_CLIENT_PER_OPERATORKey = 1

Key of [FT_C_CLIENT_PER_OPERATOR](#).

6.1.3.71 FT_C_CLIENT_PREALLOCATION_LEN = 100

Used as [STRING](#) size in some class.

6.1.3.72 FT_C_CLIENTKey = 1

Key of [FT_C_CLIENT](#).

6.1.3.73 FT_C_CODE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.74 FT_C_CODE_TYPE_LEN = 4

Used as [STRING](#) size in some class.

6.1.3.75 FT_C_COMPETITIVE_DEALER_QUERY_ROW_ID = 30305

Id of [FT_C_COMPETITIVE_DEALER_QUERY_ROW](#).

6.1.3.76 FT_C_COMPOSITE_QUOTE_QUERY_ROW_ID = 30304

Id of [FT_C_COMPOSITE_QUOTE_QUERY_ROW](#).

6.1.3.77 FT_C_CONTRACT_INFO_ID = 30281

Id of [FT_C_CONTRACT_INFO](#).

6.1.3.78 FT_C_CONTRACT_INFOKey = 1

Key of [FT_C_CONTRACT_INFO](#).

6.1.3.79 FT_C_CONTRACT_REPORT_ID = 30068

Id of [FT_C_CONTRACT_REPORT](#).

6.1.3.80 FT_C_CONTRACT_REPORTKey = 1

Key of [FT_C_CONTRACT_REPORT](#).

6.1.3.81 FT_C_COUNTERPART_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.82 FT_C_COUNTERPART_SETUP_ID = 30106

Id of [FT_C_COUNTERPART_SETUP](#).

6.1.3.83 FT_C_COUNTERPART_SETUPKey = 1

Key of [FT_C_COUNTERPART_SETUP](#).

6.1.3.84 FT_C_COUNTRY_DESC_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.85 FT_C_COUNTRY_LEN = 6

Used as [STRING](#) size in some class.

6.1.3.86 FT_C_COUPON_PLAN_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.87 FT_C_CROSS_ORDER_ID = 30079

Id of [FT_C_CROSS_ORDER](#).

6.1 FastTrade File Reference

6.1.3.88 FT_C_CROSS_ORDERIdKey = 1

Key of [FT_C_CROSS_ORDER](#).

6.1.3.89 FT_C_CURRENCY_ID = 30124

Id of [FT_C_CURRENCY](#).

6.1.3.90 FT_C_CURRENCY_LEN = 3

Used as [STRING](#) size in some class.

6.1.3.91 FT_C_CURRENCYKey = 1

Key of [FT_C_CURRENCY](#).

6.1.3.92 FT_C_CUST_OP_EXCL_LIST_ID = 30302

Id of [FT_C_CUST_OP_EXCL_LIST](#).

6.1.3.93 FT_C_CUST_OP_EXCL_LISTKey = 1

Key of [FT_C_CUST_OP_EXCL_LIST](#).

6.1.3.94 FT_C_CUSTOMER_PER_OPER_ID = 30301

Id of [FT_C_CUSTOMER_PER_OPER](#).

6.1.3.95 FT_C_CUSTOMER_PER_OPERKey = 1

Key of [FT_C_CUSTOMER_PER_OPER](#).

6.1.3.96 FT_C_CUTOFF_ID = 30134

Id of [FT_C_CUTOFF](#).

6.1.3.97 FT_C_CUTOFF_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.98 FT_C_CUTOFFKey = 1

Key of [FT_C_CUTOFF](#).

6.1.3.99 FT_C_DATE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.100 FT_C_DATETIME_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.101 FT_C_DEPTH_ID = 30024

Id of [FT_C_DEPTH](#).

6.1.3.102 FT_C_DEPTH_RFQOFFER_ID = 30175

Id of [FT_C_DEPTH_RFQOFFER](#).

6.1.3.103 FT_C_DEPTH_RFQOFFER_ROW_NUMBER = 5

Used as array size in some class.

6.1.3.104 FT_C_DEPTH_RFQOFFERKey = 1

Key of [FT_C_DEPTH_RFQOFFER](#).

6.1.3.105 FT_C_DEPTH_ROW_NUMBER = 5

Used as array size in some class.

6.1.3.106 FT_C_DEPTHKey = 1

Key of [FT_C_DEPTH](#).

6.1.3.107 FT_C_DER_CLASS_INFO_ID = 30185

Id of [FT_C_DER_CLASS_INFO](#).

6.1.3.108 FT_C_DER_CLASS_INFOKey = 1

Key of [FT_C_DER_CLASS_INFO](#).

6.1.3.109 FT_C_DER_THEO_PRICE_ID = 30186

Id of [FT_C_DER_THEO_PRICE](#).

6.1.3.110 FT_C_DER_THEO_PRICEKey = 1

Key of [FT_C_DER_THEO_PRICE](#).

6.1.3.111 FT_C_DESCRIPTION_LEN = 64

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.112 FT_C_DESK_LEN = 12

Used as [STRING](#) size in some class.

6.1.3.113 FT_C_DICTIONARY_QUERY_PAR_ID = 30157

Id of [FT_C_DICTIONARY_QUERY_PAR](#).

6.1.3.114 FT_C_EMAIL_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.115 FT_C_ERROR_INFO_ID = 30050

Id of [FT_C_ERROR_INFO](#).

6.1.3.116 FT_C_ERROR_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.117 FT_C_EXCEPTION_DATES_LEN = 32

Used as array size in some class.

6.1.3.118 FT_C_EXCHANGE_LEN = 12

Used as [STRING](#) size in some class.

6.1.3.119 FT_C_EXEC_ID = 30001

Id of [FT_C_EXEC](#).

6.1.3.120 FT_C_EXEC_POLICY_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.121 FT_C_EXEC_STAT_ID = 30020

Id of [FT_C_EXEC_STAT](#).

6.1.3.122 FT_C_EXEC_STATKey = 1

Key of [FT_C_EXEC_STAT](#).

6.1.3.123 FT_C_EXECKey = 1

Key of [FT_C_EXEC](#).

6.1.3.124 FT_C_EXT_TRADINGLEG_LEN = 4

Used as array size in some class.

6.1.3.125 FT_C_FAX_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.126 FT_C_FCM_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.127 FT_C_FILL_ALLOC_TRANS_ID = 30086

Id of [FT_C_FILL_ALLOC_TRANS](#).

6.1.3.128 FT_C_FILL_ALLOC_TRANSKey = 1

Key of [FT_C_FILL_ALLOC_TRANS](#).

6.1.3.129 FT_C_FILL_CHECK_ALLOC_ID = 30247

Id of [FT_C_FILL_CHECK_ALLOC](#).

6.1.3.130 FT_C_FILL_CHECK_ALLOCKKey = 1

Key of [FT_C_FILL_CHECK_ALLOC](#).

6.1.3.131 FT_C_FILL_ID = 30017

Id of [FT_C_FILL](#).

6.1.3.132 FT_C_FILL_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.133 FT_C_FILL_SPLIT_ID = 30202

Id of [FT_C_FILL_SPLIT](#).

6.1.3.134 FT_C_FILL_SPLITKey = 1

Key of [FT_C_FILL_SPLIT](#).

6.1.3.135 FT_C_FILLEXT_LEN = 64

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.136 FT_C_FILLIdKey = 1

Key of [FT_C_FILL](#).

6.1.3.137 FT_C_FISN_LEN = 35

Used as [STRING](#) size in some class.

6.1.3.138 FT_C_FLAG_LEN = 5

Used as [STRING](#) size in some class.

6.1.3.139 FT_C_FLOAT_RATE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.140 FT_C_FREE_TEXT_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.141 FT_C_FRW_CODE_LEN = 8

Used as [STRING](#) size in some class.

6.1.3.142 FT_C_FULL_STATUS_DESC_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.143 FT_C_FUND_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.144 FT_C_GC_COMPOSITION_ID = 30087

Id of [FT_C_GC_COMPOSITION](#).

6.1.3.145 FT_C_GC_COMPOSITIONKey = 1

Key of [FT_C_GC_COMPOSITION](#).

6.1.3.146 FT_C_GC_FILL_ID = 30088

Id of [FT_C_GC_FILL](#).

6.1.3.147 FT_C_GC_FILLIdKey = 1

Key of [FT_C_GC_FILL](#).

6.1.3.148 FT_C_GC_RULES_ID = 30238

Id of [FT_C_GC_RULES](#).

6.1.3.149 FT_C_GC_RULESKey = 1

Key of [FT_C_GC_RULES](#).

6.1.3.150 FT_C_GCQTYLIMITS_NUMBER = 30

Used as array size in some class.

6.1.3.151 FT_C_GLOBAL_LIMIT_ID = 30108

Id of [FT_C_GLOBAL_LIMIT](#).

6.1.3.152 FT_C_GLOBAL_LIMITKey = 1

Key of [FT_C_GLOBAL_LIMIT](#).

6.1.3.153 FT_C_GROUPNAME_LEN = 36

Used as [STRING](#) size in some class.

6.1.3.154 FT_C_IDENTIFIER_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.155 FT_C_IDENTIFIER_NAME_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.156 FT_C_IDENTIFIER_VALUE_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.157 FT_C_IDENTITYTYPE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.158 FT_C_INDIRECT_FILL_ID = 30114

Id of [FT_C_INDIRECT_FILL](#).

6.1.3.159 FT_C_INDIRECT_FILLKey = 1

Key of [FT_C_INDIRECT_FILL](#).

6.1 FastTrade File Reference

6.1.3.160 FT_C_INDUSTRY_GROUP_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.161 FT_C_INDUSTRY_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.162 FT_C_INDUSTRY_SUBGROUP_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.163 FT_C_INFO_SUMMARY_ID = 30235

Id of [FT_C_INFO_SUMMARY](#).

6.1.3.164 FT_C_INFO_SUMMARYKey = 1

Key of [FT_C_INFO_SUMMARY](#).

6.1.3.165 FT_C_INSTRUCTION_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.166 FT_C_INSTRUMENT_CLASS_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.167 FT_C_INTERNALPROP_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.168 FT_C_INVENTORY_BOOK_ID = 30258

Id of [FT_C_INVENTORY_BOOK](#).

6.1.3.169 FT_C_INVENTORY_BOOKKey = 1

Key of [FT_C_INVENTORY_BOOK](#).

6.1.3.170 FT_C_INVENTORY_GROUP_ID = 30203

Id of [FT_C_INVENTORY_GROUP](#).

6.1.3.171 FT_C_INVENTORY_GROUP_MEMBER_ID = 30204

Id of [FT_C_INVENTORY_GROUP_MEMBER](#).

6.1.3.172 FT_C_INVENTORY_GROUP_MEMBERKey = 1

Key of [FT_C_INVENTORY_GROUP_MEMBER](#).

6.1.3.173 FT_C_INVENTORY_GROUP_NAMEKey = 2

Key of [FT_C_INVENTORY_GROUP](#).

6.1.3.174 FT_C_INVENTORY_GROUPKey = 1

Key of [FT_C_INVENTORY_GROUP](#).

6.1.3.175 FT_C_INVGROUPDESCR_LEN = 36

Used as [STRING](#) size in some class.

6.1.3.176 FT_C_ISIN_LEN = 12

Used as [STRING](#) size in some class.

6.1.3.177 FT_C_ISSUER_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.178 FT_C_ISSUER_NAME_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.179 FT_C_ISSUERTYPE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.180 FT_C_LEI_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.181 FT_C_LINK_BULK_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.182 FT_C_LINK_GROUP_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.183 FT_C_LINK_TAG_LEN = 8

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.184 FT_C_LINKED_GROUP_ID = 30169

Id of [FT_C_LINKED_GROUP](#).

6.1.3.185 FT_C_LINKED_GROUPKey = 1

Key of [FT_C_LINKED_GROUP](#).

6.1.3.186 FT_C_LINKED_MEMBER_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.187 FT_C_LINKED_SETTL_SYSTEMS_ID = 30161

Id of [FT_C_LINKED_SETTL_SYSTEMS](#).

6.1.3.188 FT_C_LINKED_SETTL_SYSTEMSKey = 1

Key of [FT_C_LINKED_SETTL_SYSTEMS](#).

6.1.3.189 FT_C_LONG_CODE_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.190 FT_C_LONG_DESCRIPTION_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.191 FT_C_LONG_MIC_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.192 FT_C_MAIL_DESTINATION_LEN = 10

Used as array size in some class.

6.1.3.193 FT_C_MAIL_ID = 30064

Id of [FT_C_MAIL](#).

6.1.3.194 FT_C_MAIL_TEXT_LEN = 4096

Used as [STRING](#) size in some class.

6.1.3.195 FT_C_MAILKey = 1

Key of [FT_C_MAIL](#).

6.1.3.196 FT_C_MARKET_CALENDAR_ID = 30097

Id of [FT_C_MARKET_CALENDAR](#).

6.1.3.197 FT_C_MARKET_CALENDARKey = 1

Key of [FT_C_MARKET_CALENDAR](#).

6.1.3.198 FT_C_MARKET_CAPABILITY_ID = 30279

Id of [FT_C_MARKET_CAPABILITY](#).

6.1.3.199 FT_C_MARKET_CAPABILITYKey = 1

Key of [FT_C_MARKET_CAPABILITY](#).

6.1.3.200 FT_C_MARKET_CODE_LEN = 3

Used as [STRING](#) size in some class.

6.1.3.201 FT_C_MARKET_EXT_ID = 30118

Id of [FT_C_MARKET_EXT](#).

6.1.3.202 FT_C_MARKET_EXTKey = 1

Key of [FT_C_MARKET_EXT](#).

6.1.3.203 FT_C_MARKET_ID = 30007

Id of [FT_C_MARKET](#).

6.1.3.204 FT_C_MARKET_INFO_ID = 30051

Id of [FT_C_MARKET_INFO](#).

6.1.3.205 FT_C_MARKET_INFOKey = 1

Key of [FT_C_MARKET_INFO](#).

6.1.3.206 FT_C_MARKET_LEN = 12

Used as [STRING](#) size in some class.

6.1.3.207 FT_C_MARKET_MANAGER_LEN = 32

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.208 FT_C_MARKET_MODEL_ID = 30012

Id of [FT_C_MARKET_MODEL](#).

6.1.3.209 FT_C_MARKET_MODEL_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.210 FT_C_MARKET_MODEL_TIMETABLE_ID = 30013

Id of [FT_C_MARKET_MODEL_TIMETABLE](#).

6.1.3.211 FT_C_MARKET_MODEL_TIMETABLEKey = 1

Key of [FT_C_MARKET_MODEL_TIMETABLE](#).

6.1.3.212 FT_C_MARKET_MODELKey = 1

Key of [FT_C_MARKET_MODEL](#).

6.1.3.213 FT_C_MARKET_OPERATOR_ID = 30135

Id of [FT_C_MARKET_OPERATOR](#).

6.1.3.214 FT_C_MARKET_OPERATORKey = 1

Key of [FT_C_MARKET_OPERATOR](#).

6.1.3.215 FT_C_MARKET_SETTL_INFORMATION_ID = 30146

Id of [FT_C_MARKET_SETTL_INFORMATION](#).

6.1.3.216 FT_C_MARKET_SETTL_INFORMATIONKey = 1

Key of [FT_C_MARKET_SETTL_INFORMATION](#).

6.1.3.217 FT_C_MARKET_SETTL_SYSTEM_ID = 30145

Id of [FT_C_MARKET_SETTL_SYSTEM](#).

6.1.3.218 FT_C_MARKET_SETTL_SYSTEMKey = 1

Key of [FT_C_MARKET_SETTL_SYSTEM](#).

6.1.3.219 FT_C_MARKET_STATE_ID = 30008

Id of [FT_C_MARKET_STATE](#).

6.1.3.220 FT_C_MARKET_STATEKey = 1

Key of [FT_C_MARKET_STATE](#).

6.1.3.221 FT_C_MARKET_TERM_ID = 30090

Id of [FT_C_MARKET_TERM](#).

6.1.3.222 FT_C_MARKET_TERMKey = 1

Key of [FT_C_MARKET_TERM](#).

6.1.3.223 FT_C_MARKET_TYPE_LEN = 8

Used as [STRING](#) size in some class.

6.1.3.224 FT_C_MARKET_VIEW_COMPOSITION_ID = 30154

Id of [FT_C_MARKET_VIEW_COMPOSITION](#).

6.1.3.225 FT_C_MARKET_VIEW_COMPOSITIONKey = 1

Key of [FT_C_MARKET_VIEW_COMPOSITION](#).

6.1.3.226 FT_C_MARKETKey = 1

Key of [FT_C_MARKET](#).

6.1.3.227 FT_C_MASS_ACTION_ID = 30173

Id of [FT_C_MASS_ACTION](#).

6.1.3.228 FT_C_MASS_ACTION_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.229 FT_C_MAT_BASKET_ID_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.230 FT_C_MAX_BULK_CHILD = 8

Used as array size in some class.

6.1.3.231 FT_C_MAX_SUBFILL = 30

Used as array size in some class.

6.1 FastTrade File Reference

6.1.3.232 FT_C_MAX_TICKS_NUMBER = 20

Used as array size in some class.

6.1.3.233 FT_C_MEMBER_ACCOUNT_ALTKey = 2

Key of [FT_C_MEMBER_ACCOUNT](#).

6.1.3.234 FT_C_MEMBER_ACCOUNT_EXCEPTION_ID = 30200

Id of [FT_C_MEMBER_ACCOUNT_EXCEPTION](#).

6.1.3.235 FT_C_MEMBER_ACCOUNT_EXCEPTIONKey = 1

Key of [FT_C_MEMBER_ACCOUNT_EXCEPTION](#).

6.1.3.236 FT_C_MEMBER_ACCOUNT_ID = 30198

Id of [FT_C_MEMBER_ACCOUNT](#).

6.1.3.237 FT_C_MEMBER_ACCOUNT_INFO_ID = 30199

Id of [FT_C_MEMBER_ACCOUNT_INFO](#).

6.1.3.238 FT_C_MEMBER_ACCOUNT_INFOKey = 1

Key of [FT_C_MEMBER_ACCOUNT_INFO](#).

6.1.3.239 FT_C_MEMBER_ACCOUNTKey = 1

Key of [FT_C_MEMBER_ACCOUNT](#).

6.1.3.240 FT_C_MEMBER_BY_SECURITY_ID = 30271

Id of [FT_C_MEMBER_BY_SECURITY](#).

6.1.3.241 FT_C_MEMBER_BY_SECURITYKey = 1

Key of [FT_C_MEMBER_BY_SECURITY](#).

6.1.3.242 FT_C_MEMBER_ID = 30027

Id of [FT_C_MEMBER](#).

6.1.3.243 FT_C_MEMBER_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.244 FT_C_MEMBER_MIN_QTY_ID = 30109

Id of [FT_C_MEMBER_MIN_QTY](#).

6.1.3.245 FT_C_MEMBER_MIN_QTYKey = 1

Key of [FT_C_MEMBER_MIN_QTY](#).

6.1.3.246 FT_C_MEMBER_NAME_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.247 FT_C_MEMBER_PRESETTL_INFO_ID = 30215

Id of [FT_C_MEMBER_PRESETTL_INFO](#).

6.1.3.248 FT_C_MEMBER_PRESETTL_INFO_SETTLSYSKey = 1

Key of [FT_C_MEMBER_PRESETTL_INFO](#).

6.1.3.249 FT_C_MEMBER_QUOTEACC_ID = 30113

Id of [FT_C_MEMBER_QUOTEACC](#).

6.1.3.250 FT_C_MEMBER_QUOTEACCKey = 1

Key of [FT_C_MEMBER_QUOTEACC](#).

6.1.3.251 FT_C_MEMBER_SECTION_PROFILE_ID = 30216

Id of [FT_C_MEMBER_SECTION_PROFILE](#).

6.1.3.252 FT_C_MEMBER_SECTION_PROFILEKey = 1

Key of [FT_C_MEMBER_SECTION_PROFILE](#).

6.1.3.253 FT_C_MEMBER_SETTL_SYSTEMS_ID = 30160

Id of [FT_C_MEMBER_SETTL_SYSTEMS](#).

6.1.3.254 FT_C_MEMBER_SETTL_SYSTEMSKey = 1

Key of [FT_C_MEMBER_SETTL_SYSTEMS](#).

6.1.3.255 FT_C_MEMBER_STATE_ID = 30029

Id of [FT_C_MEMBER_STATE](#).

6.1 FastTrade File Reference

6.1.3.256 FT_C_MEMBER_STATEKey = 1

Key of [FT_C_MEMBER_STATE](#).

6.1.3.257 FT_C_MEMBER_STATISTIC_ID = 30065

Id of [FT_C_MEMBER_STATISTIC](#).

6.1.3.258 FT_C_MEMBER_STATISTICKey = 1

Key of [FT_C_MEMBER_STATISTIC](#).

6.1.3.259 FT_C_MEMBER_TAG_ACCOUNT_ID = 30289

Id of [FT_C_MEMBER_TAG_ACCOUNT](#).

6.1.3.260 FT_C_MEMBER_TAG_ACCOUNT_VALUES_ID = 30290

Id of [FT_C_MEMBER_TAG_ACCOUNT_VALUES](#).

6.1.3.261 FT_C_MEMBER_TAG_ACCOUNT_VALUESKey = 1

Key of [FT_C_MEMBER_TAG_ACCOUNT_VALUES](#).

6.1.3.262 FT_C_MEMBER_TAG_ACCOUNTKey = 1

Key of [FT_C_MEMBER_TAG_ACCOUNT](#).

6.1.3.263 FT_C_MEMBERKey = 1

Key of [FT_C_MEMBER](#).

6.1.3.264 FT_C_MIC_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.265 FT_C_MIC_TIMEZONE_ID = 30275

Id of [FT_C_MIC_TIMEZONE](#).

6.1.3.266 FT_C_MIC_TIMEZONEKey = 1

Key of [FT_C_MIC_TIMEZONE](#).

6.1.3.267 FT_C_MIFID_PRICE_EXEC_ID = 30274

Id of [FT_C_MIFID_PRICE_EXEC](#).

6.1.3.268 FT_C_MIFID_PRICE_EXECKey = 1

Key of [FT_C_MIFID_PRICE_EXEC](#).

6.1.3.269 FT_C_MKT_LINKED_MEMBERS_ID = 30239

Id of [FT_C_MKT_LINKED_MEMBERS](#).

6.1.3.270 FT_C_MKT_LINKED_MEMBERSKey = 1

Key of [FT_C_MKT_LINKED_MEMBERS](#).

6.1.3.271 FT_C_MMT_FLAGS_LEN = 14

Used as [STRING](#) size in some class.

6.1.3.272 FT_C_MRK_CLIENT_ID = 30280

Id of [FT_C_MRK_CLIENT](#).

6.1.3.273 FT_C_MRK_CLIENTKey = 1

Key of [FT_C_MRK_CLIENT](#).

6.1.3.274 FT_C_MRK_SUB_TYPE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.275 FT_C_MRKORDER_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.276 FT_C_MSG_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.277 FT_C_MSGTEXTFORMAT_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.278 FT_C_NAME_LEN = 25

Used as [STRING](#) size in some class.

6.1.3.279 FT_C_NATIONAL_LEN = 40

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.280 FT_C_NEWS_CATEGORY_LEN = 16

Used as **STRING** size in some class.

6.1.3.281 FT_C_NEWS_HEADER_ID = 30076

Id of **FT_C_NEWS_HEADER**.

6.1.3.282 FT_C_NEWS_HEADERKey = 1

Key of **FT_C_NEWS_HEADER**.

6.1.3.283 FT_C_NEWS_ID_LEN = 64

Used as **STRING** size in some class.

6.1.3.284 FT_C_NEWS_LEN = 1024

Used as **STRING** size in some class.

6.1.3.285 FT_C_NEWS_SUBJECT_LEN = 64

Used as **STRING** size in some class.

6.1.3.286 FT_C_NEWS_TREE_LEN = 64

Used as **STRING** size in some class.

6.1.3.287 FT_C_NOTIONAL_AMOUNT_LEN = 20

Used as **STRING** size in some class.

6.1.3.288 FT_C_OFFICIAL_PRICE_ID = 30032

Id of **FT_C_OFFICIAL_PRICE**.

6.1.3.289 FT_C_OFFICIAL_PRICEKey = 1

Key of **FT_C_OFFICIAL_PRICE**.

6.1.3.290 FT_C_ONBEHALFOF_ID = 30282

Id of **FT_C_ONBEHALFOF**.

6.1.3.291 FT_C_ONBEHALFOFKey = 1

Key of **FT_C_ONBEHALFOF**.

6.1.3.292 FT_C_OP_CONNECTION_STATE_ID = 30210

Id of [FT_C_OP_CONNECTION_STATE](#).

6.1.3.293 FT_C_OP_CONNECTION_STATEKey = 1

Key of [FT_C_OP_CONNECTION_STATE](#).

6.1.3.294 FT_C_OPEN_FILL_ID = 30116

Id of [FT_C_OPEN_FILL](#).

6.1.3.295 FT_C_OPEN_FILLKey = 1

Key of [FT_C_OPEN_FILL](#).

6.1.3.296 FT_C_OPERATOR_ACCOUNT_EXCL_ID = 30300

Id of [FT_C_OPERATOR_ACCOUNT_EXCL](#).

6.1.3.297 FT_C_OPERATOR_ACCOUNT_EXCLKey = 1

Key of [FT_C_OPERATOR_ACCOUNT_EXCL](#).

6.1.3.298 FT_C_OPERATOR_IP_RANGES_ID = 30298

Id of [FT_C_OPERATOR_IP_RANGES](#).

6.1.3.299 FT_C_OPERATOR_IP_RANGESKey = 1

Key of [FT_C_OPERATOR_IP_RANGES](#).

6.1.3.300 FT_C_OPERATOR_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.301 FT_C_OPERATOR_PROFILE_ID = 30222

Id of [FT_C_OPERATOR_PROFILE](#).

6.1.3.302 FT_C_OPERATOR_PROFILEKey = 1

Key of [FT_C_OPERATOR_PROFILE](#).

6.1.3.303 FT_C_OPERATOR_STATE_ID = 30030

Id of [FT_C_OPERATOR_STATE](#).

6.1 FastTrade File Reference

6.1.3.304 FT_C_OPERATOR_STATEKey = 1

Key of [FT_C_OPERATOR_STATE](#).

6.1.3.305 FT_C_ORD_CHANNEL_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.306 FT_C_ORD_FLOW_LEN = 4

Used as [STRING](#) size in some class.

6.1.3.307 FT_C_ORD_SERVICE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.308 FT_C_ORDER_BOOK_INFO_ID = 30240

Id of [FT_C_ORDER_BOOK_INFO](#).

6.1.3.309 FT_C_ORDER_BOOK_INFOKey = 1

Key of [FT_C_ORDER_BOOK_INFO](#).

6.1.3.310 FT_C_ORDER_BULK_ID = 30248

Id of [FT_C_ORDER_BULK](#).

6.1.3.311 FT_C_ORDER_BULKKey = 1

Key of [FT_C_ORDER_BULK](#).

6.1.3.312 FT_C_ORDER_EXT_ID = 30142

Id of [FT_C_ORDER_EXT](#).

6.1.3.313 FT_C_ORDER_EXTRA_INFO_ID = 30168

Id of [FT_C_ORDER_EXTRA_INFO](#).

6.1.3.314 FT_C_ORDER_EXTRA_INFOKey = 1

Key of [FT_C_ORDER_EXTRA_INFO](#).

6.1.3.315 FT_C_ORDER_HISTORY_ID = 30015

Id of [FT_C_ORDER_HISTORY](#).

6.1.3.316 FT_C_ORDER_HISTORYIdKey = 1

Key of [FT_C_ORDER_HISTORY](#).

6.1.3.317 FT_C_ORDER_ID = 30014

Id of [FT_C_ORDER](#).

6.1.3.318 FT_C_ORDER_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.319 FT_C_ORDER_NUM = 100

Used as array size in some class.

6.1.3.320 FT_C_ORDERIdKey = 1

Key of [FT_C_ORDER](#).

6.1.3.321 FT_C_OTC_FILL_ID = 30141

Id of [FT_C_OTC_FILL](#).

6.1.3.322 FT_C_OTC_FILL_MLEG_ID = 30292

Id of [FT_C_OTC_FILL_MLEG](#).

6.1.3.323 FT_C_OTC_FILL_MLEGKey = 1

Key of [FT_C_OTC_FILL_MLEG](#).

6.1.3.324 FT_C_OTC_FILLIdKey = 1

Key of [FT_C_OTC_FILL](#).

6.1.3.325 FT_C_PAGE_LEN = 1024

Used as array size in some class.

6.1.3.326 FT_C_PASSWORD_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.327 FT_C_PAYFREQ_LEN = 32

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.328 FT_C_PAYMENT_FREQUENCES_ID = 30293

Id of [FT_C_PAYMENT_FREQUENCES](#).

6.1.3.329 FT_C_PAYMENT_FREQUENCESKey = 1

Key of [FT_C_PAYMENT_FREQUENCES](#).

6.1.3.330 FT_C_PERIOD_SEQUENCE_ID = 30255

Id of [FT_C_PERIOD_SEQUENCE](#).

6.1.3.331 FT_C_PERIOD_SEQUENCEKey = 1

Key of [FT_C_PERIOD_SEQUENCE](#).

6.1.3.332 FT_C_PHASE_DESCRIPTION_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.333 FT_C_PIP_PROPOSAL_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.334 FT_C_PL_ROW_NUMBER = 5

Used as array size in some class.

6.1.3.335 FT_C_PREVIEW_ID = 30105

Id of [FT_C_PREVIEW](#).

6.1.3.336 FT_C_PREVIEWKey = 1

Key of [FT_C_PREVIEW](#).

6.1.3.337 FT_C_PRICE_EXEC_BESTWORST_ID = 30260

Id of [FT_C_PRICE_EXEC_BESTWORST](#).

6.1.3.338 FT_C_PRICE_EXEC_BESTWORSTKey = 1

Key of [FT_C_PRICE_EXEC_BESTWORST](#).

6.1.3.339 FT_C_PRICE_EXEC_DAILY_ID = 30084

Id of [FT_C_PRICE_EXEC_DAILY](#).

6.1.3.340 FT_C_PRICE_EXEC_DAILYKey = 1

Key of [FT_C_PRICE_EXEC_DAILY](#).

6.1.3.341 FT_C_PRICE_EXEC_HISTORY_ID = 30083

Id of [FT_C_PRICE_EXEC_HISTORY](#).

6.1.3.342 FT_C_PRICE_EXEC_HISTORYKey = 1

Key of [FT_C_PRICE_EXEC_HISTORY](#).

6.1.3.343 FT_C_PRICE_EXEC_ID = 30023

Id of [FT_C_PRICE_EXEC](#).

6.1.3.344 FT_C_PRICE_EXEC_MINMAX_ID = 30259

Id of [FT_C_PRICE_EXEC_MINMAX](#).

6.1.3.345 FT_C_PRICE_EXEC_MINMAXKey = 1

Key of [FT_C_PRICE_EXEC_MINMAX](#).

6.1.3.346 FT_C_PRICE_EXEC_OHLC_ID = 30273

Id of [FT_C_PRICE_EXEC_OHLC](#).

6.1.3.347 FT_C_PRICE_EXEC_WND_ID = 30082

Id of [FT_C_PRICE_EXEC_WND](#).

6.1.3.348 FT_C_PRICE_EXEC_WNDKey = 1

Key of [FT_C_PRICE_EXEC_WND](#).

6.1.3.349 FT_C_PRICE_EXECKKey = 1

Key of [FT_C_PRICE_EXEC](#).

6.1.3.350 FT_C_PRICE_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.351 FT_C_PRICE_NOTATION_LEN = 4

Used as [STRING](#) size in some class.

6.1 FastTrade File Reference

6.1.3.352 FT_C_PRICE_SERIES_LEN = 32

Used as **STRING** size in some class.

6.1.3.353 FT_C_PRIVATE_BOOK_ID = 30212

Id of **FT_C_PRIVATE_BOOK**.

6.1.3.354 FT_C_PRIVATE_BOOKKey = 1

Key of **FT_C_PRIVATE_BOOK**.

6.1.3.355 FT_C_PRIVATE_DEPTH_ID = 30104

Id of **FT_C_PRIVATE_DEPTH**.

6.1.3.356 FT_C_PRIVATE_DEPTHKey = 1

Key of **FT_C_PRIVATE_DEPTH**.

6.1.3.357 FT_C_PRODUCT_LIMIT_ID = 30107

Id of **FT_C_PRODUCT_LIMIT**.

6.1.3.358 FT_C_PRODUCT_LIMITKey = 1

Key of **FT_C_PRODUCT_LIMIT**.

6.1.3.359 FT_C_PRODUCTNAME_LEN = 32

Used as **STRING** size in some class.

6.1.3.360 FT_C_PROFILE_LEN = 16

Used as **STRING** size in some class.

6.1.3.361 FT_C_PROFILE_PROPERTY_LEN = 32

Used as **STRING** size in some class.

6.1.3.362 FT_C_PROFILE_VALUE_LEN = 16

Used as **STRING** size in some class.

6.1.3.363 FT_C_PROVIDERINFO_LEN = 20

Used as array size in some class.

6.1.3.364 FT_C_QUANTITY_LEN = 20

Used as [STRING](#) size in some class.

6.1.3.365 FT_C_QUERY_INFO_BD_ID = 30080

Id of [FT_C_QUERY_INFO_BD](#).

6.1.3.366 FT_C_QUOTE_HISTORY_ID = 30099

Id of [FT_C_QUOTE_HISTORY](#).

6.1.3.367 FT_C_QUOTE_HISTORYIdKey = 1

Key of [FT_C_QUOTE_HISTORY](#).

6.1.3.368 FT_C_QUOTE_ID = 30016

Id of [FT_C_QUOTE](#).

6.1.3.369 FT_C_QUOTE_INFO_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.370 FT_C_QUOTE_PRICE_EDIT_ID = 30192

Id of [FT_C_QUOTE_PRICE_EDIT](#).

6.1.3.371 FT_C_QUOTE_PRICE_EDITIdKey = 1

Key of [FT_C_QUOTE_PRICE_EDIT](#).

6.1.3.372 FT_C_QUOTE_QUERY_PARAM_ID = 30303

Id of [FT_C_QUOTE_QUERY_PARAM](#).

6.1.3.373 FT_C_QUOTEIdKey = 1

Key of [FT_C_QUOTE](#).

6.1.3.374 FT_C_QUOTELIST_LEN = 100

Used as array size in some class.

6.1.3.375 FT_C_QUOTES_EXCEPTION_DATES_LEN = 8

Used as array size in some class.

6.1 FastTrade File Reference

6.1.3.376 FT_C_RATING_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.377 FT_C_REPORT_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.378 FT_C_REPORT_TRACKING_NUM_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.379 FT_C_REQSEC_NUM = 100

Used as array size in some class.

6.1.3.380 FT_C_REQUEST_FOR_QUOTE_ID = 30061

Id of [FT_C_REQUEST_FOR_QUOTE](#).

6.1.3.381 FT_C_REQUEST_FOR_QUOTE_MLEG_ID = 30206

Id of [FT_C_REQUEST_FOR_QUOTE_MLEG](#).

6.1.3.382 FT_C_REQUEST_FOR_QUOTE_MLEGKey = 1

Key of [FT_C_REQUEST_FOR_QUOTE_MLEG](#).

6.1.3.383 FT_C_REQUEST_FOR_QUOTEIdKey = 1

Key of [FT_C_REQUEST_FOR_QUOTE](#).

6.1.3.384 FT_C_REQUEST_INFO_ID = 30049

Id of [FT_C_REQUEST_INFO](#).

6.1.3.385 FT_C_REQUEST_SECURITY_ID = 30056

Id of [FT_C_REQUEST_SECURITY](#).

6.1.3.386 FT_C_REQUEST_TOPIC_ID = 30156

Id of [FT_C_REQUEST_TOPIC](#).

6.1.3.387 FT_C_RFCQ_BOOK_ID = 30201

Id of [FT_C_RFCQ_BOOK](#).

6.1.3.388 FT_C_RFCQ_BOOKKey = 1

Key of [FT_C_RFCQ_BOOK](#).

6.1.3.389 FT_C_RFCQ_BUY_SIDE_SUMMARY_ID = 30209

Id of [FT_C_RFCQ_BUY_SIDE_SUMMARY](#).

6.1.3.390 FT_C_RFCQ_BUY_SIDE_SUMMARYKey = 1

Key of [FT_C_RFCQ_BUY_SIDE_SUMMARY](#).

6.1.3.391 FT_C_RFCQ_BUY_SIDE_TRADING_LIST_ID = 30230

Id of [FT_C_RFCQ_BUY_SIDE_TRADING_LIST](#).

6.1.3.392 FT_C_RFCQ_BUY_SIDE_TRADING_LISTKey = 1

Key of [FT_C_RFCQ_BUY_SIDE_TRADING_LIST](#).

6.1.3.393 FT_C_RFCQ_SECTION_ENABLE_ID = 30205

Id of [FT_C_RFCQ_SECTION_ENABLE](#).

6.1.3.394 FT_C_RFCQ_SECTION_ENABLEKey = 1

Key of [FT_C_RFCQ_SECTION_ENABLE](#).

6.1.3.395 FT_C_RFCQ_SECURITY_EXCLUSION_ID = 30294

Id of [FT_C_RFCQ_SECURITY_EXCLUSION](#).

6.1.3.396 FT_C_RFCQ_SECURITY_EXCLUSIONKey = 1

Key of [FT_C_RFCQ_SECURITY_EXCLUSION](#).

6.1.3.397 FT_C_RFCQ_SELL_SIDE_SUMMARY_ID = 30208

Id of [FT_C_RFCQ_SELL_SIDE_SUMMARY](#).

6.1.3.398 FT_C_RFCQ_SELL_SIDE_SUMMARYKey = 1

Key of [FT_C_RFCQ_SELL_SIDE_SUMMARY](#).

6.1.3.399 FT_C_RFCQ_SELL_SIDE_TRADING_LIST_ID = 30231

Id of [FT_C_RFCQ_SELL_SIDE_TRADING_LIST](#).

6.1 FastTrade File Reference

6.1.3.400 FT_C_RFCQ_SELL_SIDE_TRADING_LISTKey = 1

Key of [FT_C_RFCQ_SELL_SIDE_TRADING_LIST](#).

6.1.3.401 FT_C_RFCQ_TRADING_LIST_SUMMARY_ID = 30021

Id of [FT_C_RFCQ_TRADING_LIST_SUMMARY](#).

6.1.3.402 FT_C_RFCQ_TRADING_LIST_SUMMARYKey = 1

Key of [FT_C_RFCQ_TRADING_LIST_SUMMARY](#).

6.1.3.403 FT_C_RFCQ_TRADING_RELATION_EXCEPTION_ID = 30195

Id of [FT_C_RFCQ_TRADING_RELATION_EXCEPTION](#).

6.1.3.404 FT_C_RFCQ_TRADING_RELATION_EXCEPTIONKey = 1

Key of [FT_C_RFCQ_TRADING_RELATION_EXCEPTION](#).

6.1.3.405 FT_C_RFCQ_TRADING_RELATION_ID = 30194

Id of [FT_C_RFCQ_TRADING_RELATION](#).

6.1.3.406 FT_C_RFCQ_TRADING_RELATIONKey = 1

Key of [FT_C_RFCQ_TRADING_RELATION](#).

6.1.3.407 FT_C_RFQ_BULK_RFQ_ORDER_ID = 30031

Id of [FT_C_RFQ_BULK_RFQ_ORDER](#).

6.1.3.408 FT_C_RFQ_BULK_RFQ_ORDERKey = 1

Key of [FT_C_RFQ_BULK_RFQ_ORDER](#).

6.1.3.409 FT_C_RFQ_DESTINATION_LEN = 10

Used as array size in some class.

6.1.3.410 FT_C_RFQ_DESTINATIONEXT_LEN = 20

Used as array size in some class.

6.1.3.411 FT_C_RFQ_EVENT_ID = 30270

Id of [FT_C_RFQ_EVENT](#).

6.1.3.412 FT_C_RFQ_EVENT_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.413 FT_C_RFQ_EVENTKey = 1

Key of [FT_C_RFQ_EVENT](#).

6.1.3.414 FT_C_RFQ_EXCLUSION_ID = 30226

Id of [FT_C_RFQ_EXCLUSION](#).

6.1.3.415 FT_C_RFQ_EXCLUSIONKey = 1

Key of [FT_C_RFQ_EXCLUSION](#).

6.1.3.416 FT_C_RFQ_MLEG_EXTRA_INFO_ID = 30288

Id of [FT_C_RFQ_MLEG_EXTRA_INFO](#).

6.1.3.417 FT_C_RFQ_MLEG_EXTRA_INFOKey = 1

Key of [FT_C_RFQ_MLEG_EXTRA_INFO](#).

6.1.3.418 FT_C_RFQ_MLEG_STREAM_INFO_ID = 30306

Id of [FT_C_RFQ_MLEG_STREAM_INFO](#).

6.1.3.419 FT_C_RFQ_MLEG_STREAM_INFOKey = 1

Key of [FT_C_RFQ_MLEG_STREAM_INFO](#).

6.1.3.420 FT_C_RFQ_MSG_ID = 30140

Id of [FT_C_RFQ_MSG](#).

6.1.3.421 FT_C_RFQ_MSGKey = 1

Key of [FT_C_RFQ_MSG](#).

6.1.3.422 FT_C_RFQ_ORDER_ID = 30269

Id of [FT_C_RFQ_ORDER](#).

6.1.3.423 FT_C_RFQ_ORDERKey = 1

Key of [FT_C_RFQ_ORDER](#).

6.1 FastTrade File Reference

6.1.3.424 FT_C_RFQ_PROFILE_ID = 30297

Id of [FT_C_RFQ_PROFILE](#).

6.1.3.425 FT_C_RFQ_PROFILE_PER_RFQTYPE_ID = 30296

Id of [FT_C_RFQ_PROFILE_PER_RFQTYPE](#).

6.1.3.426 FT_C_RFQ_PROFILE_PER_RFQTYPEKey = 1

Key of [FT_C_RFQ_PROFILE_PER_RFQTYPE](#).

6.1.3.427 FT_C_RFQ_PROFILEKey = 1

Key of [FT_C_RFQ_PROFILE](#).

6.1.3.428 FT_C_RFQ_QUOTE_ID = 30267

Id of [FT_C_RFQ_QUOTE](#).

6.1.3.429 FT_C_RFQ_QUOTE_RANK_ID = 30174

Id of [FT_C_RFQ_QUOTE_RANK](#).

6.1.3.430 FT_C_RFQ_QUOTE_RANKKey = 1

Key of [FT_C_RFQ_QUOTE_RANK](#).

6.1.3.431 FT_C_RFQ_QUOTEKey = 1

Key of [FT_C_RFQ_QUOTE](#).

6.1.3.432 FT_C_RFQ_REQ_EXT_ID = 30150

Id of [FT_C_RFQ_REQ_EXT](#).

6.1.3.433 FT_C_RFQ_REQ_ID = 30047

Id of [FT_C_RFQ_REQ](#).

6.1.3.434 FT_C_RFQ_REQIdKey = 1

Key of [FT_C_RFQ_REQ](#).

6.1.3.435 FT_C_RFQ_SLIM_QUOTE_ID = 30268

Id of [FT_C_RFQ_SLIM_QUOTE](#).

6.1.3.436 FT_C_RFQ_SLIM_QUOTEKey = 1

Key of [FT_C_RFQ_SLIM_QUOTE](#).

6.1.3.437 FT_C_RFQ_TYPE_MAPPING_ID = 30295

Id of [FT_C_RFQ_TYPE_MAPPING](#).

6.1.3.438 FT_C_RFQ_TYPE_MAPPINGKey = 1

Key of [FT_C_RFQ_TYPE_MAPPING](#).

6.1.3.439 FT_C_RFQPROFILE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.440 FT_C_RFQTYPE_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.441 FT_C_ROLL_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.442 FT_C_ROW_BOOK_ID = 30073

Id of [FT_C_ROW_BOOK](#).

6.1.3.443 FT_C_ROW_BOOKKey = 1

Key of [FT_C_ROW_BOOK](#).

6.1.3.444 FT_C_ROW_DEPTH_ID = 30072

Id of [FT_C_ROW_DEPTH](#).

6.1.3.445 FT_C_ROW_DEPTHKey = 1

Key of [FT_C_ROW_DEPTH](#).

6.1.3.446 FT_C_SEC_GROUP_COMP_ID = 30214

Id of [FT_C_SEC_GROUP_COMP](#).

6.1.3.447 FT_C_SEC_GROUP_COMPKey = 1

Key of [FT_C_SEC_GROUP_COMP](#).

6.1 FastTrade File Reference

6.1.3.448 FT_C_SEC_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.449 FT_C_SEC_REF_LEN = 48

Used as [STRING](#) size in some class.

6.1.3.450 FT_C_SEC_TREE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.451 FT_C_SECTION_CALENDAR_ID = 30225

Id of [FT_C_SECTION_CALENDAR](#).

6.1.3.452 FT_C_SECTION_CALENDARKey = 1

Key of [FT_C_SECTION_CALENDAR](#).

6.1.3.453 FT_C_SECTION_ID = 30009

Id of [FT_C_SECTION](#).

6.1.3.454 FT_C_SECTION_LEN = 24

Used as [STRING](#) size in some class.

6.1.3.455 FT_C_SECTION_PLANNING_ID = 30040

Id of [FT_C_SECTION_PLANNING](#).

6.1.3.456 FT_C_SECTION_PLANNINGKey = 1

Key of [FT_C_SECTION_PLANNING](#).

6.1.3.457 FT_C_SECTIONKey = 1

Key of [FT_C_SECTION](#).

6.1.3.458 FT_C_SECURITY_BO_ID = 30057

Id of [FT_C_SECURITY_BO](#).

6.1.3.459 FT_C_SECURITY_BOKey = 1

Key of [FT_C_SECURITY_BO](#).

6.1.3.460 FT_C_SECURITY_EXT_ID = 30075

Id of [FT_C_SECURITY_EXT](#).

6.1.3.461 FT_C_SECURITY_EXTKey = 1

Key of [FT_C_SECURITY_EXT](#).

6.1.3.462 FT_C_SECURITY_GROUP_ID = 30213

Id of [FT_C_SECURITY_GROUP](#).

6.1.3.463 FT_C_SECURITY_GROUP_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.464 FT_C_SECURITY_GROUPKey = 1

Key of [FT_C_SECURITY_GROUP](#).

6.1.3.465 FT_C_SECURITY_ID = 30000

Id of [FT_C_SECURITY](#).

6.1.3.466 FT_C_SECURITY_ISSUE_ID = 30046

Id of [FT_C_SECURITY_ISSUE](#).

6.1.3.467 FT_C_SECURITY_ISSUEKey = 1

Key of [FT_C_SECURITY_ISSUE](#).

6.1.3.468 FT_C_SECURITY_LEN = 48

Used as [STRING](#) size in some class.

6.1.3.469 FT_C_SECURITY_LIST_ID = 30176

Id of [FT_C_SECURITY_LIST](#).

6.1.3.470 FT_C_SECURITY_LISTKey = 1

Key of [FT_C_SECURITY_LIST](#).

6.1.3.471 FT_C_SECURITY_LISTSectionKey = 2

Key of [FT_C_SECURITY_LIST](#).

6.1 FastTrade File Reference

6.1.3.472 FT_C_SECURITY_PLANNING_ID = 30041

Id of [FT_C_SECURITY_PLANNING](#).

6.1.3.473 FT_C_SECURITY_PLANNINGKey = 1

Key of [FT_C_SECURITY_PLANNING](#).

6.1.3.474 FT_C_SECURITY_STATE_ID = 30011

Id of [FT_C_SECURITY_STATE](#).

6.1.3.475 FT_C_SECURITY_STATEKey = 1

Key of [FT_C_SECURITY_STATE](#).

6.1.3.476 FT_C_SECURITYKey = 1

Key of [FT_C_SECURITY](#).

6.1.3.477 FT_C_SECURITYSectionKey = 2

Key of [FT_C_SECURITY](#).

6.1.3.478 FT_C_SELL_SIDE_MEMBER_ID = 30197

Id of [FT_C_SELL_SIDE_MEMBER](#).

6.1.3.479 FT_C_SELL_SIDE_MEMBERKey = 1

Key of [FT_C_SELL_SIDE_MEMBER](#).

6.1.3.480 FT_C_SENIORITY_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.481 FT_C_SETTL_ACCOUNT_LEN = 40

Used as [STRING](#) size in some class.

6.1.3.482 FT_C_SETTL_CHANNEL_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.483 FT_C_SETTL_CIRCUIT_ID = 30211

Id of [FT_C_SETTL_CIRCUIT](#).

6.1.3.484 FT_C_SETTL_CIRCUITKey = 1

Key of [FT_C_SETTL_CIRCUIT](#).

6.1.3.485 FT_C_SETTL_GROUP_LEN = 6

Used as [STRING](#) size in some class.

6.1.3.486 FT_C_SETTL_GROUP_SYSTEM_ID = 30094

Id of [FT_C_SETTL_GROUP_SYSTEM](#).

6.1.3.487 FT_C_SETTL_GROUP_SYSTEMKey = 1

Key of [FT_C_SETTL_GROUP_SYSTEM](#).

6.1.3.488 FT_C_SETTL_INFORMATION_ID = 30093

Id of [FT_C_SETTL_INFORMATION](#).

6.1.3.489 FT_C_SETTL_INFORMATIONKey = 1

Key of [FT_C_SETTL_INFORMATION](#).

6.1.3.490 FT_C_SETTL_MSG_TYPE_LEN = 3

Used as [STRING](#) size in some class.

6.1.3.491 FT_C_SETTL_NOTIFY_ID = 30119

Id of [FT_C_SETTL_NOTIFY](#).

6.1.3.492 FT_C_SETTL_NOTIFYKey = 1

Key of [FT_C_SETTL_NOTIFY](#).

6.1.3.493 FT_C_SETTL_SYSTEM_ID = 30018

Id of [FT_C_SETTL_SYSTEM](#).

6.1.3.494 FT_C_SETTL_SYSTEM_INFO_ID = 30218

Id of [FT_C_SETTL_SYSTEM_INFO](#).

6.1.3.495 FT_C_SETTL_SYSTEM_INFOKey = 1

Key of [FT_C_SETTL_SYSTEM_INFO](#).

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6.1.3.496 FT_C_SETTL_SYSTEM_LEN = 6

Used as **STRING** size in some class.

6.1.3.497 FT_C_SETTL_SYSTEMKey = 1

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Used as **STRING** size in some class.

6.1.3.499 FT_C_SETTLEMENT_PREVIEW_ID = 30237

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6.1.3.500 FT_C_SETTLEMENT_PREVIEWKey = 1

Key of **FT_C_SETTLEMENT_PREVIEW**.

6.1.3.501 FT_C_SETTLPREVIEW_LEN = 32

Used as **STRING** size in some class.

6.1.3.502 FT_C_SETUP_REMIND_ID = 30224

Id of **FT_C_SETUP_REMIND**.

6.1.3.503 FT_C_SETUP_REMINDKey = 1

Key of **FT_C_SETUP_REMIND**.

6.1.3.504 FT_C_SHORT_DESCRIPTION_LEN = 32

Used as **STRING** size in some class.

6.1.3.505 FT_C_SHORTCODE_LEN = 64

Used as **STRING** size in some class.

6.1.3.506 FT_C_SHORTID_LEN = 16

Used as **STRING** size in some class.

6.1.3.507 FT_C_SOURCE_TOPIC_LEN = 256

Used as **STRING** size in some class.

6.1.3.508 FT_C_SPLIT_ACCOUNTINFO_LEN = 100

Used as array size in some class.

6.1.3.509 FT_C_SPREAD_SPOT_DATA_ID = 30315

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6.1.3.510 FT_C_SPREAD_SPOT_DATAKey = 1

Key of [FT_C_SPREAD_SPOT_DATA](#).

6.1.3.511 FT_C_SPREAD_SPOT_TIME_ID = 30314

Id of [FT_C_SPREAD_SPOT_TIME](#).

6.1.3.512 FT_C_SPREAD_SPOT_TIMEKey = 1

Key of [FT_C_SPREAD_SPOT_TIME](#).

6.1.3.513 FT_C_SPREAD_TIMEID_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.514 FT_C_STATE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.515 FT_C_STATISTICS_ID = 30063

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6.1.3.516 FT_C_STATISTICSKey = 1

Key of [FT_C_STATISTICS](#).

6.1.3.517 FT_C_STATS_ID = 30115

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6.1.3.518 FT_C_STATSKey = 1

Key of [FT_C_STATS](#).

6.1.3.519 FT_C_STRATEGY_DESCRIPTION_LEN = 256

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6.1.3.521 FT_C_STRATEGY_LEG_NUMBER = 4

Used as array size in some class.

6.1.3.522 FT_C_STRATEGY_LEGKey = 1

Key of [FT_C_STRATEGY_LEG](#).

6.1.3.523 FT_C_STRATEGY_LEGPositionKey = 2

Key of [FT_C_STRATEGY_LEG](#).

6.1.3.524 FT_C_STRATEGY_MANAGER_LEN = 24

Used as [STRING](#) size in some class.

6.1.3.525 FT_C_STRATEGY_PARAMETER_LEN = 1024

Used as [STRING](#) size in some class.

6.1.3.526 FT_C_STRATEGY_VERSION_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.527 FT_C_STRATEGY_WIRE_VALUE_LEN = 64

Used as [STRING](#) size in some class.

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6.1.3.529 FT_C_SUB_FILLIdKey = 1

Key of [FT_C_SUB_FILL](#).

6.1.3.530 FT_C_SWIFT_CODE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.531 FT_C_SWIFT_LEN = 11

Used as [STRING](#) size in some class.

6.1.3.532 FT_C_TAG_ACCOUNT_INFO_LEN = 512

Used as [STRING](#) size in some class.

6.1.3.533 FT_C_TAG_NAME_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.534 FT_C_TAG_NUMBER = 8

Used as array size in some class.

6.1.3.535 FT_C_TAG_VALUE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.536 FT_C_TELEPHONE_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.537 FT_C_TERM_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.538 FT_C_TICKS_ID = 30144

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6.1.3.539 FT_C_TICKSKey = 1

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6.1.3.542 FT_C_TOTAL_STATISTICSKey = 1

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6.1.3.543 FT_C_TRADE_CLASS_LEN = 64

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6.1.3.545 FT_C_TRADING_BOOK_AUTO_NEGKey = 1

Key of [FT_C_TRADING_BOOK_AUTO_NEG](#).

6.1.3.546 FT_C_TRADING_BOOK_ID = 30254

Id of [FT_C_TRADING_BOOK](#).

6.1.3.547 FT_C_TRADING_BOOK_ID_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.548 FT_C_TRADING_BOOK_SECTION_ID = 30283

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6.1.3.549 FT_C_TRADING_BOOK_SECTIONKey = 1

Key of [FT_C_TRADING_BOOK_SECTION](#).

6.1.3.550 FT_C_TRADING_BOOK_STATIC_COMP_ID = 30299

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6.1.3.551 FT_C_TRADING_BOOK_STATIC_COMPKey = 1

Key of [FT_C_TRADING_BOOK_STATIC_COMP](#).

6.1.3.552 FT_C_TRADING_BOOKKey = 1

Key of [FT_C_TRADING_BOOK](#).

6.1.3.553 FT_C_TRADING_STATE_ID = 30010

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6.1.3.554 FT_C_TRADING_STATEKey = 1

Key of [FT_C_TRADING_STATE](#).

6.1.3.555 FT_C_TRADINGIDEAFORMAT_LEN = 2048

Used as [STRING](#) size in some class.

6.1.3.556 FT_C_TRADINGIDEATEXT_LEN = 6144

Used as [STRING](#) size in some class.

6.1.3.557 FT_C_TRADINGLEG_LEN = 3

Used as array size in some class.

6.1.3.558 FT_C_TRADINGLEV_LEN = 20

Used as array size in some class.

6.1.3.559 FT_C_TX_RESULT_DESC_LEN = 128

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6.1.3.561 FT_C_UNDERLYING_BOKey = 1

Key of [FT_C_UNDERLYING_BO](#).

6.1.3.562 FT_C_UNDERLYING_ID = 30002

Id of [FT_C_UNDERLYING](#).

6.1.3.563 FT_C_UNDERLYINGKey = 1

Key of [FT_C_UNDERLYING](#).

6.1.3.564 FT_C_UNDERWRITER_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.565 FT_C_UNIQUE_TRANS_ID_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.566 FT_C_USER_TEXT_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.567 FT_C_VENUE_LEN = 24

Used as [STRING](#) size in some class.

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6.1.3.568 FT_C_XMLID_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.569 FT_C_ZIPCODE_LEN = 10

Used as [STRING](#) size in some class.

6.1.3.570 FT_FIX_EVENT_SOURCE_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.571 MM_BC_DISCARD_REASON_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.572 MM_CHECK_ORDER_ID = 50123

Id of [MM_CHECK_ORDER](#).

6.1.3.573 MM_CHECK_ORDERKey = 1

Key of [MM_CHECK_ORDER](#).

6.1.3.574 MM_CLIENT_PROF_DEF_EXP_HISTORY_ID = 40170

Id of [MM_CLIENT_PROF_DEF_EXP_HISTORY](#).

6.1.3.575 MM_CLIENT_PROF_DEF_EXP_HISTORYKey = 1

Key of [MM_CLIENT_PROF_DEF_EXP_HISTORY](#).

6.1.3.576 MM_CLIENT_PROFILE_DEFINITION_ID = 50126

Id of [MM_CLIENT_PROFILE_DEFINITION](#).

6.1.3.577 MM_CLIENT_PROFILE_DEFINITION_OLD_ID = 50076

Id of [MM_CLIENT_PROFILE_DEFINITION_OLD](#).

6.1.3.578 MM_CLIENT_PROFILE_DEFINITIONKey = 1

Key of [MM_CLIENT_PROFILE_DEFINITION](#).

6.1.3.579 MM_CLIENT_PROFILE_MASTER_ID = 50125

Id of [MM_CLIENT_PROFILE_MASTER](#).

6.1.3.580 MM_CLIENT_PROFILE_MASTERKey = 1

Key of [MM_CLIENT_PROFILE_MASTER](#).

6.1.3.581 MM_CONVERSIONS_ID = 50029

Id of [MM_CONVERSIONS](#).

6.1.3.582 MM_CONVERSIONSKey = 1

Key of [MM_CONVERSIONS](#).

6.1.3.583 MM_DESK_ID = 50023

Id of [MM_DESK](#).

6.1.3.584 MM_DESKKey = 1

Key of [MM_DESK](#).

6.1.3.585 MM_ENXMEMBER_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.586 MM_FILTER_AUDIT_ID = 50019

Id of [MM_FILTER_AUDIT](#).

6.1.3.587 MM_FILTER_AUDIT_MESSAGE_LEN = 128

Used as [STRING](#) size in some class.

6.1.3.588 MM_FILTER_AUDIT_MESSAGEEXT2_LEN = 384

Used as [STRING](#) size in some class.

6.1.3.589 MM_FILTER_AUDIT_MESSAGEEXT_LEN = 256

Used as [STRING](#) size in some class.

6.1.3.590 MM_FILTER_AUDITKey = 1

Key of [MM_FILTER_AUDIT](#).

6.1.3.591 MM_FILTER_PROFILE_ID = 50141

Id of [MM_FILTER_PROFILE](#).

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6.1.3.592 MM_FILTER_PROFILEKey = 1

Key of [MM_FILTER_PROFILE](#).

6.1.3.593 MM_FIRST_NAME_LEN = 32

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6.1.3.594 MM_FULL_NAME_LEN = 64

Used as [STRING](#) size in some class.

6.1.3.595 MM_GROUP_ELEM_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.596 MM_GROUP_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.597 MM_LANG_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.598 MM_LAST_NAME_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.599 MM_MAX_PRICE_DEFINITION_NUM = 4

Used as array size in some class.

6.1.3.600 MM_MEMBER_BOOK_ID = 50113

Id of [MM_MEMBER_BOOK](#).

6.1.3.601 MM_MEMBER_BOOKKey = 1

Key of [MM_MEMBER_BOOK](#).

6.1.3.602 MM_MMAK_ALIAS_LEN = 32

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6.1.3.603 MM_MMAK_ALIAS_TYPE_LEN = 32

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6.1.3.604 MM_MMAK_CODE_LEN = 12

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6.1.3.605 MM_MMAK_NAME_LEN = 64

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6.1.3.606 MM_MRK_DEFAULT_CURRENCY_ID = 50142

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6.1.3.607 MM_MRK_DEFAULT_CURRENCYKey = 1

Key of [MM_MRK_DEFAULT_CURRENCY](#).

6.1.3.608 MM_MRK_OPERATOR_LEN = 32

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6.1.3.609 MM_MRK_OPERATOR_PWD_LEN = 32

Used as [STRING](#) size in some class.

6.1.3.610 MM_NEW_CHECK_ORDER_ID = 50138

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6.1.3.611 MM_NEW_CHECK_ORDERKey = 1

Key of [MM_NEW_CHECK_ORDER](#).

6.1.3.612 MM_OPERATOR_ID = 50102

Id of [MM_OPERATOR](#).

6.1.3.613 MM_OPERATOR_PER_DESK_ID = 50024

Id of [MM_OPERATOR_PER_DESK](#).

6.1.3.614 MM_OPERATOR_PER_DESKKey = 1

Key of [MM_OPERATOR_PER_DESK](#).

6.1.3.615 MM_OPERATOR_PER_DESKOpKey = 2

Key of [MM_OPERATOR_PER_DESK](#).

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6.1.3.616 MM_OPERATOR_PERMISSION_ID = 50105

Id of [MM_OPERATOR_PERMISSION](#).

6.1.3.617 MM_OPERATOR_PERMISSIONKey = 1

Key of [MM_OPERATOR_PERMISSION](#).

6.1.3.618 MM_OPERATORKey = 1

Key of [MM_OPERATOR](#).

6.1.3.619 MM_ORDER_VIEW_PERMISSION_ID = 50073

Id of [MM_ORDER_VIEW_PERMISSION](#).

6.1.3.620 MM_ORDER_VIEW_PERMISSIONKey = 1

Key of [MM_ORDER_VIEW_PERMISSION](#).

6.1.3.621 MM_PERCENTAGE_DEFINITION_ID = 50072

Id of [MM_PERCENTAGE_DEFINITION](#).

6.1.3.622 MM_PERCENTAGE_DEFINITIONKey = 1

Key of [MM_PERCENTAGE_DEFINITION](#).

6.1.3.623 MM_PROFILE_CAPABILITY_ID = 50118

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6.1.3.624 MM_PROFILE_CAPABILITYKey = 1

Key of [MM_PROFILE_CAPABILITY](#).

6.1.3.625 MM_PROFILE_MASTER_ID = 50119

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6.1.3.626 MM_PROFILE_MASTERKey = 1

Key of [MM_PROFILE_MASTER](#).

6.1.3.627 MM_SHORT_GROUP_LEN = 16

Used as [STRING](#) size in some class.

6.1.3.628 MM_SOURCE_NAME_LEN = 64

Used as **STRING** size in some class.

6.1.3.629 MM_SWITCH_KEY_LEN = 64

Used as **STRING** size in some class.

6.1.3.630 MM_TX_TID_LEN = 5

Used as array size in some class.

6.1.3.631 QUOTES_BULK_LEN = 200

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