Deutsche Börse Group's T7

Enhanced Trading Interface

Cash Message Reference

Release 9.0

ETI Version	9.0
ETI Subversion	C0001
Build Version	90.240.3.ga-90002040-51
Date	10. August 2020

Deutsche Börse Group's T7 Release 9.0
Enhanced Trading Interface
Cash Message Reference

Deutsche Börse Group

Build 90.240.3.ga-90002040-51

©2020 Copyright by Deutsche Börse AG ("DBAG"). All rights reserved.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter of this publication are owned by DBAG, other entities of Deutsche Börse Group or used under license from their respective owner. This includes, but is not limited to, registered designs and copyrights as well as trademark and service mark rights. Methods and devices described in this publication may be subject to patents or patent applications by entities of Deutsche Börse Group.

Specifically, the following trademarks and service marks are owned by entities of Deutsche Börse Group:

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy Wizard$_{SM}$, Euro GC Pooling®, F7®, FDAX®, FWB®, GC Pooling®, GCPI®, M7®, MDAX®, N7®, ODAX®, SDAX®, T7®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW®and Xetra®.

The following trademarks and service marks are used under license and are property of their respective owners:

All MSCI indexes are service marks and the exclusive property of MSCI Barra.

ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG.

IPD® UK Annual All Property Index is a registered trademark of Investment Property Databank Ltd. IPD and has been licensed f or the use by Eurex for derivatives.

SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG.

The STOXX®indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors Eurex derivatives based on the STOXX®indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.

Bloomberg Commodity Index$_{SM}$ and any related sub-indexes are service marks of Bloomberg L.P.

PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc.

Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc.

BSE and SENSEX are trademarks/service marks of Bombay Stock Exchange ("BSE") and all rights accruing from the same, statutory or otherwise, wholly vest with BSE. Any violation of the above would constitute an offence under the law of India and international treaties governing the same.

Information contained in this publication may be erroneous and/or untimely. All descriptions, examples and calculations contained in this publication are for illustrative purposes only, and may be changed without further notice. Neither DBAG nor any entity of Deutsche Börse Group makes any express or implied representations or warranties regarding the information contained herein. This includes without limitation any implied warranty of the information's merchantability or fitness for any particular purpose and any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of the information.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any third party's use of any information contained in this publication under any circumstances. The information contained in this publication is not offered as and does not constitute investment advice, legal or tax advice, an offer or solicitation to sell or purchase any type of financial instrument.

Contents

1 List of Abbreviations **5**

2 Introduction **6**

3 Message Formats **7**
3.1 Message Fragmentation . . . 7
3.2 Data Types . . . 8
3.3 Error Codes . . . 9

4 Overview of Supported Message Types **10**
4.1 Session Layer . . . 11
4.2 Order Handling . . . 11
4.3 Quote Handling . . . 12
4.4 Quote and Cross Request . . . 13
4.5 Issuer Model . . . 13
4.6 Specialist Model . . . 13
4.7 Selective Request for Quote Service . . . 14
4.8 TES Trading . . . 15
4.9 Other . . . 15

5 Session Layer **17**
5.1 Session Logon . . . 17
5.2 Session Logon Response . . . 20
5.3 Session Logout . . . 22
5.4 Session Logout Response . . . 23
5.5 Session Logout Notification . . . 24
5.6 Heartbeat . . . 25
5.7 Heartbeat Notification . . . 26
5.8 Legal Notification . . . 27
5.9 User Logon . . . 29
5.10 User Logon Response . . . 30
5.11 User Logout . . . 31
5.12 User Logout Response . . . 32
5.13 User Logout Notification . . . 33
5.14 Throttle Update Notification . . . 34
5.15 Subscribe . . . 35
5.16 Subscribe Response . . . 38
5.17 Unsubscribe . . . 39
5.18 Unsubscribe Response . . . 40
5.19 Retransmit . . . 41
5.20 Retransmit Response . . . 43
5.21 Retransmit (Order/Quote Event) . . . 45
5.22 Retransmit Response (Order/Quote Event) . . . 47
5.23 Reject . . . 49
5.24 Session List Inquire . . . 52
5.25 Session List Inquire Response . . . 53
5.26 Trade Enrichment List Inquire . . . 54
5.27 Trade Enrichment List Inquire Response . . . 55
5.28 User List Inquire . . . 57
5.29 User List Inquire Response . . . 58

6 Order Handling **60**
6.1 New Order Single . . . 60
6.2 New Order Single (short layout) . . . 67

6.3 Order Mass Cancellation Notification for Specialist . . . 72
6.4 Orderbook Information for Specialist . . . 74
6.5 New Order Response (Standard Order) . . . 81
6.6 New Order Response (Lean Order) . . . 84
6.7 Immediate Execution Response . . . 87
6.8 Book Order Execution . . . 91
6.9 Replace Order Single . . . 95
6.10 Replace Order Single (short layout) . . . 102
6.11 Replace Order Response (Standard Order) . . . 107
6.12 Replace Order Response (Lean Order) . . . 110
6.13 Cancel Order Single . . . 113
6.14 Cancel Order Response (Standard Order) . . . 116
6.15 Cancel Order Response (Lean Order) . . . 119
6.16 Cancel Order Notification . . . 121
6.17 Order Mass Cancellation Request . . . 125
6.18 Order Mass Cancellation Response . . . 127
6.19 Order Mass Cancellation Response No Hits . . . 129
6.20 Order Mass Cancellation Notification . . . 130
6.21 Trailing Stop Order Update Notification . . . 133
6.22 Extended Order Information . . . 136
6.23 Extended Deletion Report . . . 145

7 Quote Handling **151**
7.1 Mass Quote . . . 151
7.2 Request For Quote Notification . . . 155
7.3 Single Quote Request . . . 157
7.4 Mass Quote Response . . . 161
7.5 Quote Execution Notification . . . 164
7.6 Quote Mass Cancellation Request . . . 167
7.7 Quote Mass Cancellation Response . . . 169
7.8 Quote Mass Cancellation Notification . . . 170
7.9 Quote Activation Request . . . 172
7.10 Quote Activation Response . . . 174
7.11 Quote Activation Notification . . . 175

8 Quote and Cross Request **177**
8.1 Quote Request . . . 177
8.2 Quote Request Response . . . 179
8.3 Cross Request . . . 180
8.4 Cross Request Response . . . 181

9 Issuer Model **182**
9.1 Issuer Specific Information . . . 182
9.2 Issuer Security State Change Request . . . 184
9.3 Issuer Security State Change Response . . . 186

10 Specialist Model **187**
10.1 Request For Quote Notification . . . 187
10.2 Request-For-Quote reject request for Specialist . . . 189
10.3 Specialist's reply to a Request-For-Quote request . . . 191
10.4 Quote Request Reject Notification . . . 192
10.5 Response to a Specialist's reply to a Request-For-Quote request . . . 194
10.6 Notification for Specialist's reply to a Request-For-Quote request . . . 195
10.7 Specialist Security State Change Request . . . 197
10.8 Specialist Specific Instrument Information . . . 198

10.9 Specialist Security State Change Response . . . 200

11 Selective Request for Quote Service **201**
11.1 Xetra EnLight Open Negotiation Request . . . 201
11.2 Xetra EnLight Quote Response . . . 204
11.3 XetraEnLight Open Negotiation Notification for Requester . . . 205
11.4 XetraEnLight Open Negotiation Notification for Respondent . . . 208
11.5 Xetra EnLight Enter Quoting Status Request . . . 211
11.6 Xetra EnLight Enter Quote Request . . . 212
11.7 Xetra EnLight Hit Quote Request . . . 216
11.8 Xetra EnLight Quote Notification for Responder . . . 220
11.9 XetraEnLight Quote Notification for Requester . . . 223
11.10Xetra EnLight Deal Response . . . 225
11.11XetraEnLight Create Deal Notification . . . 226
11.12Xetra EnLight Update Negotiation Request . . . 231
11.13XetraEnLight Negotiation Notification for Requester . . . 233
11.14XetraEnLight Negotiation Notification for Respondent . . . 236
11.15XetraEnLight Negotiation Status Notification . . . 238
11.16XetraEnLight Status Notification . . . 240

12 TES Trading **242**
12.1 Enter TES Trade Request . . . 242
12.2 TES Response . . . 245
12.3 TES Status Broadcast . . . 246
12.4 TES Broadcast . . . 248
12.5 Modify TES Trade Request . . . 252
12.6 Delete TES Trade Request . . . 255
12.7 Delete TES Trade Broadcast . . . 257
12.8 Approve TES Trade Request . . . 259
12.9 Approve TES Trade Broadcast . . . 264
12.10TES Execution Broadcast . . . 268
12.11TES Trade Broadcast . . . 270

13 Other **279**
13.1 Party Action Report . . . 279
13.2 Trade Notification . . . 281
13.3 Trade Notification Status . . . 293
13.4 Service Availability . . . 295
13.5 Service Availability Market . . . 298
13.6 News . . . 300
13.7 Entitlement Notification . . . 302
13.8 Trading Session Event . . . 304
13.9 Mass Cancellation Event . . . 306
13.10Gap Fill . . . 308

A Appendix **310**
A.1 T7 Entry Service Message Flow . . . 310
A.2 Xetra Enlight Message Flows . . . 312
A.3 Quote Request Service (QRS) Message Flow . . . 320
A.4 Variable Arrays . . . 321
A.5 XML Interface Description . . . 321

B Change Log **322**
B.1 T7 Release 9.0 - Cloud Simulation Version (ETI 9.0-C0001) . . . 322

Contents

1 List of Abbreviations

Please find a list of all the abbreviations used in the document. The first time an abbreviation is introduced in the document it is written in brackets after the phrase.

BOC	Book or Cancel Order
ETI	Enhanced Trading Interface
FOK	Fill or Kill
GDF	Good for Day
GTC	Good till Cancelled
GTD	Good till Date
GTX	Good till Crossing
HF	High-frequency (session)
IOC	Immediate or Cancel Order
LF	Low-frequency (session)
OCO	One Cancels the Other Order
PS (GW)	Partition specific (gateway)
QRS	Quote Request Service
SRQS – Xetra EnLight	Selective Request for Quote Service
SMP	Self Match Prevention
TES	T7 Entry Service

2 Introduction

The Deutsche Börse Group's T7 is the industry-leading, multi-asset trading platform of the Deutsche Börse Group, its affiliates and partners.

The system has best-in-class performance and is scalable to support markets of any size. It can be customized to support different types of markets.

The Enhanced Trading Interface (ETI) is the high performance interface designed for participants who require the highest throughput and the lowest latency for their transactions. It supports both, cash and derivatives markets.

The ETI Manual provides the description of the main concepts for all supported market types (cash and derivatives).

The purpose of this document is to provide all message formats for the cash market part of ETI.

The chapter 3 Message Formats provides the detailed message formats and fields. An introduction to the XML Interface Description and important message flows are provided in the appendix.

In addition to this document a corresponding XML representation and the schema files as well as C-Header files are published.

3 Message Formats

This chapter provides details on the administrative and application messages used by ETI. Information on data types and the most important error codes are provided. Messages sent by participants not listed in this section are rejected by the server via a Reject (3) message.

Each ETI message format has a unique binary message type identifier (*TemplateID (28500)*) and is based on a standard FIX message.

The Interface version used by the participant needs to be provided during Session Logon in *DefaultCstmApplVerID (1408)*; the Session Logon Response will return the Interface Version, which the ETI Gateway currently uses, in the same field.

The Interface Version will allow the participant to recognize that ETI has changed. The Build Number shows to which ETI XML file, ETI XSD file, canned data, exchange software the ETI Manual belongs to.

3.1 Message Fragmentation

In case the complete data of a transaction does not fit into a single message, ETI automatically sends a sequence of messages to the participant.

The field *LastFragment (893)* in the corresponding header structure indicates whether the current message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction or if the application should wait for further messages in order to retrieve the full data set.
Another mechanism for message fragmentation that is used for inquiring reference data (session, user, enrichment rules) bases on the LastEntityProcess (25035) field that is part of the requests and the responses. In the first inquiry (request) LastEntityProcess (25035) must not be set. The application should continue sending the inquiries using the LastEntityProcess (25035) from the recent response. A response with LastEntityProcess (25035) not set indicates that no more data is available.

3.2 Data Types

ETI supports the following data types:

ETI Data Type	Description	No Value
signed int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0x8000000000000000
FloatDecimal4	Encoded as 8-byte signed integer (4 implicit decimals).	0x8000000000000000
FloatDecimal6	Encoded as 8-byte signed integer (6 implicit decimals).	0x8000000000000000
FloatDecimal7	Encoded as 8-byte signed integer (7 implicit decimals).	0x8000000000000000
Fixed String	Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required).	0x00 at the first position
Fixed String (0- terminable)	Length information specifies the fixed size. Encoded as character array optionally 0-terminable (minimum string size of 1). XML file: attribute "isTerminable" is set to true. Padding after 0-terminator required up to fixed size.	0x00 at the first position

ETI Data Type	Description	No Value
Variable String	Length information specifies the maximum possible size. Separate counter field specifies the transmitted string size. XML file: attribute "variableSize" set to true. The message is filled up to a multiple of 8 bytes and truncated.	0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0.
Counter	This data type represents an unsigned integer as a counter for arrays of variable size.	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.	see 4 byte unsigned int
PriceType	Price in integer format including 8 decimals. For certain asset classes, prices may have negative values.	see 8 byte signed int
Qty	Quantity in integer format including 4 decimals.	see 8 byte signed int
SeqNum	Message sequence number in 8 byte unsigned binary format.	see 8 byte unsigned int
UTCTimestamp	Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).	see 8 byte unsigned int
char	String of length 1.	0x00
Data	Byte array where each byte has a value from 0 to 255. The length information specifies the fixed size. Encoded as byte array. Byte array is always filled completely.	Each byte filled with 0x00.

3.3 Error Codes

All rejections and errors on an application and session level are communicated via the FIX standard *Reject (3)* message; except for Mass Quote Response.

The error code will be provided in field *SessionRejectReason (373)*, the error text in field *VarText (30355)*.

ETI offers detailed error description in the error text, only for selected errors unique error codes are available.

ETI will provide the following dedicated error codes, which the participant application may interpret for automated processing:

SessionRejectReason (373)	Description
100	Reject due to exceeded throttle limit.
101	Stale request was not forwarded to T7.
102	Service temporarily not available.
103	Service not available.
211	User already logged in.
216	Gateway is standby.
217	Session login limit reached.
223	User entitlement data timeout.
224	Session limit reached (per PS Gateway and Business Unit).
225	User login tries (per time interval) reached.
226	Limit of outstanding session/user logins reached (per Business Unit).
227	Limit of outstanding session/user logins reached (per session).
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 9.0
- Build Number: 90.240.3.ga-90002040-51

Additionally, ETI clients implementing interface version '8.1' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI versions '8.1' and '9.0'.

4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0
Legal Notification	10037	ETI Gateway	UserNotification	CB
User Logon	10018	Participant	UserRequest	BE
User Logon Response	10019	ETI Gateway	UserResponse	BF
User Logout	10029	Participant	UserRequest	BE
User Logout Response	10024	ETI Gateway	UserResponse	BF
User Logout Notification	10043	ETI Gateway	Logout	5
Throttle Update Notification	10028	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10005	ETI Gateway	ApplicationMessageRequest-Ack	BX
Unsubscribe	10006	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	10007	ETI Gateway	ApplicationMessageRequest-Ack	BX
Retransmit	10008	Participant	ApplicationMessageRequest	BW
Retransmit Response	10009	ETI Gateway	ApplicationMessageRequest-Ack	BX
Retransmit (Order/Quote Event)	10026	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	10027	ETI Gateway	ApplicationMessageRequest-Ack	BX
Reject	10010	ETI Gateway	Reject	3
Session List Inquire	10035	Participant	SessionDetailsListRequest	U5
Session List Inquire Response	10036	ETI Gateway	SessionDetailsListResponse	U6
Trade Enrichment List Inquire	10040	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire Response	10041	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	10038	Participant	PartyDetailsListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailsListReport	CG

4.2 Order Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
Order Mass Cancellation Notification for Specialist	10137	ETI Gateway	OrderMassActionReport	BZ
Orderbook Information for Specialist	10136	ETI Gateway	ExecutionReport	8
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Trailing Stop Order Update Notification	10127	ETI Gateway	ExecutionReport	8
Extended Order Information	10117	ETI Gateway	ExecutionReport	8
Extended Deletion Report	10128	ETI Gateway	ExecutionReport	8

4.3 Quote Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Mass Quote	10405	Participant	MassQuote	i
Request For Quote Notification	10415	ETI Gateway	QuoteRequest	R
Single Quote Request	10418	Participant	Quote	S
Mass Quote Response	10406	ETI Gateway	MassQuoteAcknowledgement	b
Quote Execution Notification	10407	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	10408	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	10409	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	10410	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	10403	Participant	OrderMassActionRequest	CA
Quote Activation Response	10404	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	10411	ETI Gateway	OrderMassActionReport	BZ

4.4 Quote and Cross Request

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Quote Request	10401	Participant	QuoteRequest	R
Quote Request Response	10402	ETI Gateway	RequestAcknowledge	U1
Cross Request	10118	Participant	CrossRequest	DS
Cross Request Response	10119	ETI Gateway	RequestAcknowledge	U1

4.5 Issuer Model

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Issuer Specific Information	10316	ETI Gateway	MarketDataSnapshotFull-Refresh	W
Issuer Security State Change Request	10314	Participant	SecurityStatusDefinition-Request	U27
Issuer Security State Change Response	10315	ETI Gateway	SecurityStatus	f

4.6 Specialist Model

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Request For Quote Notification	10419	ETI Gateway	QuoteRequest	R

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Request-For-Quote reject request for Specialist	10421	Participant	QuoteRequestReject	AG
Specialist's reply to a Request-For-Quote request	10422	Participant	Quote	S
Quote Request Reject Notification	10420	ETI Gateway	QuoteRequest	R
Response to a Specialist's reply to a Request-For-Quote request	10423	ETI Gateway	Quote	S
Notification for Specialist's reply to a Request-For-Quote request	10424	ETI Gateway	Quote	S
Specialist Security State Change Request	10317	Participant	SecurityStatusDefinition-Request	U27
Specialist Specific Instrument Information	10319	ETI Gateway	SecurityStatus	f
Specialist Security State Change Response	10318	ETI Gateway	SecurityStatus	f

4.7 Selective Request for Quote Service

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Xetra EnLight Open Negotiation Request	10800	Participant	QuoteRequest	R
Xetra EnLight Quote Response	10803	ETI Gateway	QuoteAck	CW
XetraEnLight Open Negotiation Notification for Requester	10810	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Open Negotiation Notification for Respondent	10811	ETI Gateway	QuoteStatusReport	AI
Xetra EnLight Enter Quoting Status Request	10817	Participant	MassQuoteAcknowledgement	b
Xetra EnLight Enter Quote Request	10802	Participant	QuoteRequest	R
Xetra EnLight Hit Quote Request	10804	Participant	QuoteResponse	AJ
Xetra EnLight Quote Notification for Responder	10807	ETI Gateway	Quote	S
XetraEnLight Quote Notification for Requester	10816	ETI Gateway	Quote	S

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Xetra EnLight Deal Response	10805	ETI Gateway	QuoteAck	CW
XetraEnLight Create Deal Notification	10808	ETI Gateway	TradeCaptureReport	AE
Xetra EnLight Update Negotiation Request	10801	Participant	QuoteRequest	R
XetraEnLight Negotiation Notification for Requester	10812	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Negotiation Notification for Respondent	10813	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Negotiation Status Notification	10815	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Status Notification	10814	ETI Gateway	QuoteStatusReport	AI

4.8 TES Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Participant	TradeCaptureReport	AE
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Status Broadcast	10615	ETI Gateway	TradingSessionStatus	h
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE

4.9 Other

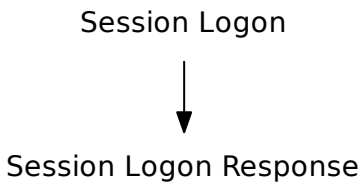
ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification	CB
Service Availability Market	10044	ETI Gateway	UserNotification	CB
News	10031	ETI Gateway	News	B

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Entitlement Notification	10034	ETI Gateway	PartyEntitlementsUpdate-Report	CZ
Trading Session Event	10307	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	10308	ETI Gateway	OrderMassActionReport	BZ
Gap Fill	10032	ETI Gateway	ApplicationMessageReport	BY

5 Session Layer

5.1 Session Logon

This message must be the first message sent by the participant to the assigned gateway authenticating the T7 ETI session. Password change is not supported. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
108	HeartBtInt	N	4	24	unsigned int	heartbeat interval 0 = gateway will not take any action for skipped heartbeats (only allowed for non-production environments) not set: gateway will define interval
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID
1408	DefaultCstmApplVerID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses.The interface version can be found in XML and C-Header files. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>554</td><td>Password</td><td>Y</td><td>32</td><td>62</td><td>Fixed String (0-terminable)</td><td>not encrypted
Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F</td></tr>
<tr><td>25012</td><td>ApplUsageOrders</td><td>Y</td><td>1</td><td>94</td><td>char</td><td>Participant application: type of order processing.<table><tr><th>Value</th><th>Description</th></tr><tr><td>A</td><td>Automated</td></tr><tr><td>M</td><td>Manual</td></tr><tr><td>B</td><td>Both (Automated and Manual)</td></tr><tr><td>N</td><td>None</td></tr></table></td></tr>
<tr><td>25013</td><td>ApplUsageQuotes</td><td>Y</td><td>1</td><td>95</td><td>char</td><td>Participant application: type of quote processing.<table><tr><th>Value</th><th>Description</th></tr><tr><td>A</td><td>Automated</td></tr><tr><td>M</td><td>Manual</td></tr><tr><td>B</td><td>Both (Automated and Manual)</td></tr><tr><td>N</td><td>None</td></tr></table></td></tr>
<tr><td>25014</td><td>OrderRoutingIndicator</td><td>Y</td><td>1</td><td>96</td><td>char</td><td>Indicates if the participant application is an order routing system.<table><tr><th>Value</th><th>Description</th></tr><tr><td>Y</td><td>Yes</td></tr><tr><td>N</td><td>No</td></tr></table></td></tr>
<tr><td>1600</td><td>FIXEngineName</td><td>N</td><td>30</td><td>97</td><td>Fixed String (0-terminable)</td><td>Provides the name of the infrastructure component being used for session level communication.Normally this would be the FIX Engine or FIX Gateway product name.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>1601</td><td>FIXEngineVersion</td><td>N</td><td>30</td><td>127</td><td>Fixed String (0-terminable)</td><td>Provides the version of the FIX infrastructure component.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1603	ApplicationSystem-Name	Y	30	187	Fixed String (0-terminable)	Provides the name of the application system being used to generate T7 ETI application messages.This will normally be a trading system, OMS, or EMS. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1604	ApplicationSystem-Version	Y	30	217	Fixed String (0-terminable)	Provides the version of the application system being used to initiate T7 ETI application messages. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1605	ApplicationSystem-Vendor	Y	30	247	Fixed String (0-terminable)	Provides the vendor of the application system as the 5-letter EUREX/-XETRA Member ID. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
39030	Pad3	U	3	277	Fixed String	not used

5.2 Session Logon Response

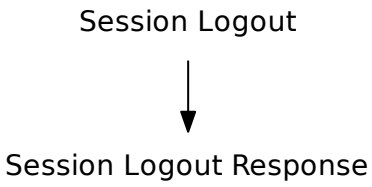
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Actual heartbeat interval, gateway overrides out of range value or sets to default if logon omits the field
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1301</td><td>MarketID</td><td>Y</td><td>2</td><td>56</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>3</td><td>XETR</td></tr><tr><td>4</td><td>XVIE</td></tr><tr><td>6</td><td>XMAL</td></tr><tr><td>7</td><td>XBUL</td></tr><tr><td>8</td><td>XBUD</td></tr><tr><td>9</td><td>XLJU</td></tr><tr><td>10</td><td>XPRA</td></tr><tr><td>11</td><td>XZAG</td></tr><tr><td>13</td><td>XFRA</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>339</td><td>TradSesMode</td><td>Y</td><td>1</td><td>58</td><td>unsigned int</td><td>Environment Type<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Development</td></tr><tr><td>2</td><td>Simulation</td></tr><tr><td>3</td><td>Production</td></tr><tr><td>4</td><td>Acceptance</td></tr><tr><td>5</td><td>Disaster Recovery</td></tr></table></td></tr>
<tr><td>1408</td><td>DefaultCstmApplVer-ID</td><td>Y</td><td>30</td><td>59</td><td>Fixed String (0-terminable)</td><td>Indicates the T7 ETI interface version the ETI gateway software uses.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>28763</td><td>DefaultCstmApplVer-SubID</td><td>Y</td><td>5</td><td>89</td><td>Fixed String</td><td>ETI subversion. Identifies ETI changes within one ETI version.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C0001</td><td>Cash subversion</td></tr></table></td></tr>
<tr><td>39020</td><td>Pad2</td><td>U</td><td>2</td><td>94</td><td>Fixed String</td><td>not used</td></tr>
</table>

5.3 Session Logout

Session Logout request. For more details, please refer to the ETI Manual, chapter Logout.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10002 (Logout, MsgType = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

5.4 Session Logout Response

This message confirms the Session Logout request. For more details, please refer to the ETI Manual, chapter Logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10003 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

5.5 Session Logout Notification

The Session Logout Notification message is used to inform about an unsolicited session logout triggered by the operator of the T7 system or by the T7 system itself. For more details, please refer to the ETI Manual, chapter Logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
39060	Pad6	U	6	18	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

5.6 Heartbeat

The Heartbeat message is used by the T7 ETI gateway to monitor the status of the communication link to the ETI client during periods of inactivity. For more details, please refer to the ETI Manual, chapter Heartbeat.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10011 (Heartbeat, MsgType = 0)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used

5.7 Heartbeat Notification

The Heartbeat notification may be used by the ETI client to monitor the status of the communication link to the T7 ETI gateway during periods of inactivity. For more details, please refer to the ETI Manual, chapter Heartbeat.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10023 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway

5.8 Legal Notification

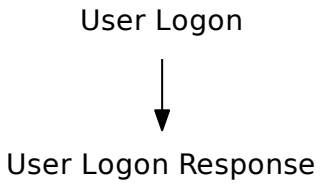
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10037 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
926	UserStatus	Y	1	50	unsigned int	The status of the User Value: 10 – Admission to trading suspended; 11 – Suspension revoked
39050	Pad5	U	5	51	Fixed String	not used
30355	VarText	Y	2000	56	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

5.9 User Logon

Each user needs to logon to T7 via the User Logon message. For more details, please refer to the ETI Manual, chapter User Authentication.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10018 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
553	Username	Y	4	24	unsigned int	The trader ID
554	Password	Y	32	28	Fixed String (0-terminable)	not encrypted Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
39040	Pad4	U	4	60	Fixed String	not used

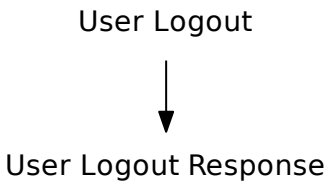
5.10 User Logon Response

The User Logon Response message is used to confirm a user logon. For more details, please refer to the ETI Manual, chapter User Authentication.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10019 (UserResponse, MsgType = BF)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

5.11 User Logout

Each user may logout from T7 via the User Logout message.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
553	Username	Y	4	24	unsigned int	The trader ID
39040	Pad4	U	4	28	Fixed String	not used

5.12 User Logout Response

The User Logout Response message is used to confirm a user logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10024 (UserResponse, MsgType = BF)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

5.13 User Logout Notification

The User Logout Notification message is used to confirm the forced logout of a user from the session that receives the message. The logout is performed by the exchange on behalf of the participant's request (for example via telephone).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
553	Username	Y	4	16	unsigned int	The trader ID
30354	VarTextLen	Y	2	20	Counter	Number of used bytes for field VarText (30355).
926	UserStatus	Y	1	22	unsigned int	The status of the User Value: 7 — Description: Forced user logout by exchange
39000	Pad1	U	1	23	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

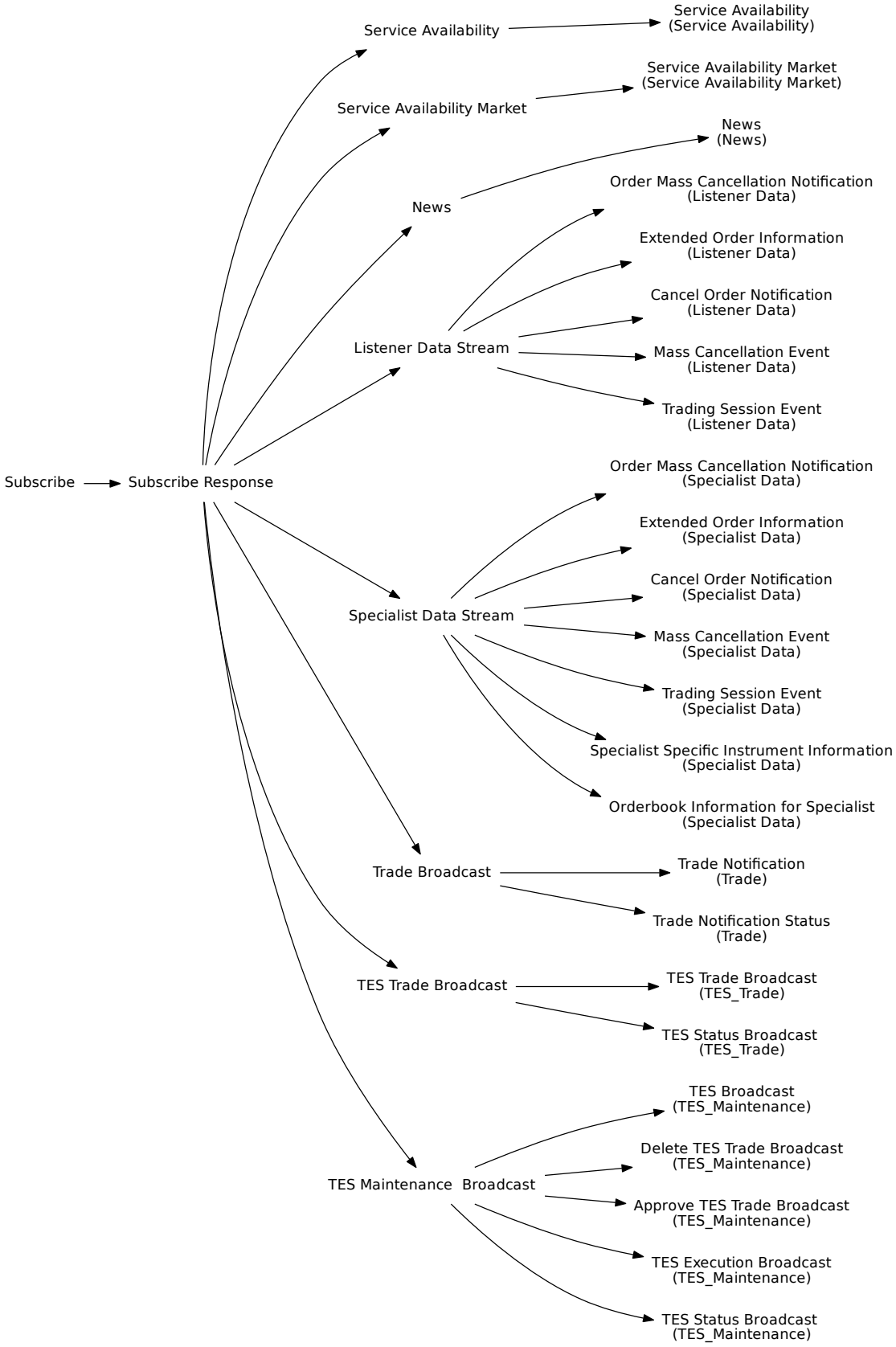
5.14 Throttle Update Notification

This message informs about throttle parameters that have been updated intraday.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10028 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	28	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.

5.15 Subscribe

This message is used to subscribe to a T7 ETI broadcast. Multiple subscriptions to the same pair of RefApplId (1355) and SubscriptionScope (25001) are not allowed. For more details, please refer to the ETI Manual, chapter Broadcast.


Subscribe
Subscribe Response
Service Availability
Service Availability
(Service Availability)
Service Availability Market
Service Availability Market
(Service Availability Market)
News
News
(News)
Listener Data Stream
Order Mass Cancellation Notification
(Listener Data)
Extended Order Information
(Listener Data)
Cancel Order Notification
(Listener Data)
Mass Cancellation Event
(Listener Data)
Trading Session Event
(Listener Data)
Specialist Data Stream
Order Mass Cancellation Notification
(Specialist Data)
Extended Order Information
(Specialist Data)
Cancel Order Notification
(Specialist Data)
Mass Cancellation Event
(Specialist Data)
Trading Session Event
(Specialist Data)
Specialist Specific Instrument Information
(Specialist Data)
Orderbook Information for Specialist
(Specialist Data)
Trade Broadcast
Trade Notification
(Trade)
Trade Notification Status
(Trade)
TES Trade Broadcast
TES Trade Broadcast
(TES_Trade)
TES Status Broadcast
(TES_Trade)
TES Maintenance Broadcast
TES Broadcast
(TES_Maintenance)
Delete TES Trade Broadcast
(TES_Maintenance)
Approve TES Trade Broadcast
(TES_Maintenance)
TES Execution Broadcast
(TES_Maintenance)
TES Status Broadcast
(TES_Maintenance)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast.
1355	RefApplID	Y	1	28	unsigned int	Application identifier of a T7 ETI data stream. Value: 1 Trade; 2 News; 3 Service Availability; 5 Listener Data; 7 TES Maintenance; 8 TES Trade; 9 SRQS Maintenance; 10 Service Availability Market; 11 Specialist Data
39030	Pad3	U	3	29	Fixed String	not used

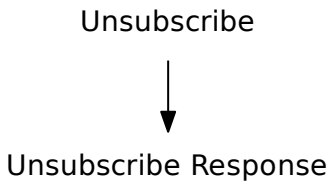
5.16 Subscribe Response

The Subscribe Broadcast Response message is used to confirm the broadcast subscription. For more details, please refer to the ETI Manual, chapter Broadcast.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10005 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28727	ApplSubID	Y	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
39040	Pad4	U	4	36	Fixed String	not used

5.17 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10006 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
39040	Pad4	U	4	28	Fixed String	not used

5.18 Unsubscribe Response

The Unsubscribe Broadcast Response message is used to confirm the revocation of a broadcast subscription.

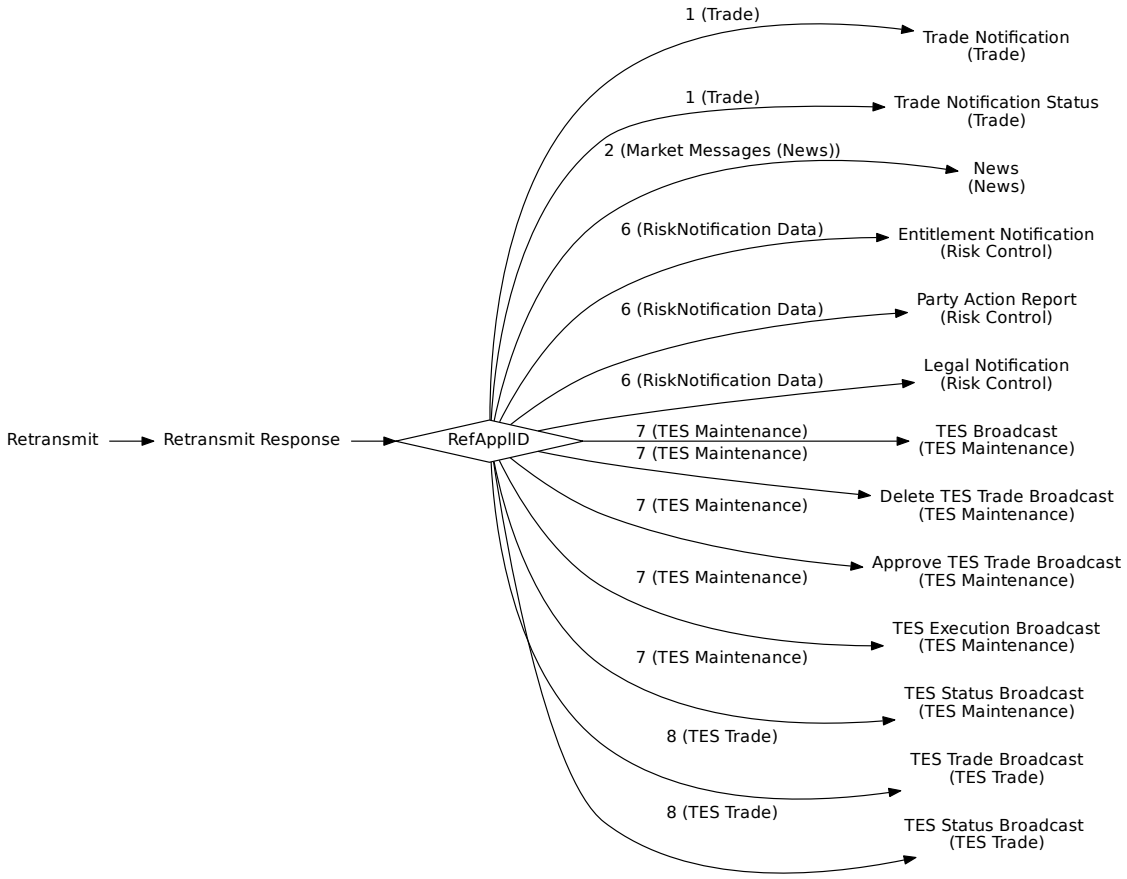
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

5.19 Retransmit

This message is used for re-transmission of trade, risk control and news data for recovery purposes.The specified application sequence number range will lead to the retransmission of data whose application sequence number is >= ApplBegSeqNum (1182) and <= ApplEndSeqNum (1183).Depending on RefApplID (1355), the request is sent to the respective service:

- RefApplID = 1 (Trade) => request is sent to the Trades service
- RefApplID = 2 (News) => request is sent to the News service
- RefApplID = 6 (Risk Control) => request is sent to the Risk Control service
- RefApplID = 7 (TES Maintenance) => request is sent to the TES Retransmission Service
- RefApplID = 8 (TES Trades) => request is sent to the TES Retransmission service
- derivatives markets only: RefApplID = 9 (SRQS Maintenance) => request is sent to the SRQS service

For more details, please refer to the ETI Manual, chapter Retransmission.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value"means first known sequence number: 1
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.
5948	PartitionID	N	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubcriptionScope and Partion-ID.Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance.
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. Value: Description 1: Trade 2: News 6: Risk Control 7: TES Maintenance 8: TES Trade 9: SRQS Maintenance
39050	Pad5	U	5	43	Fixed String	not used

5.20 Retransmit Response

The Retransmission Response message confirms the Retransmit request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new retransmission request (with updated sequence numbers) if the captured response does not contain all requested data. (See below: ApplEndSeqNum (1183)).
The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message.
They will not be interrupted by other messages.
All these messages will consist of:

- <MessageHeaderOut>.
- < RBCHeader>, where ApplSubID (28727) is always set to 'no value' and ApplResendFlag (1352) is always set to True (indicating a retransmission message).
- <MessageBody>, which is specific for the TemplateID (28500) in <MessageHeaderOut>.

For more details, please refer to chapter Retransmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum)."no value"means the requested data is not available.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	RefApplLastSeqNum	N	8	40	SeqNum	Last application sequence number known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID."no value"means that there is no data persisted yet for the requested stream/subscription scope.
1349	ApplTotalMessageCount	Y	2	48	unsigned int	Total number of messages (fragments) included in transmission.
39060	Pad6	U	6	50	Fixed String	not used

5.21 Retransmit (Order/Quote Event)

This message is used for re-transmission of recoverable order/quote event data for recovery purposes.The specified application message identifier range will lead to the retransmission of data whose application message identifier is > ApplBegMsgID (28718) and <= ApplEndMsgID (28719).

For more details, please refer to the ETI Manual, chapter Retransmission. This message is sent to the service "Retransmission of Order and Quote Events".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10026 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: "no value" - Listener Data: session ID
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, SubcriptionScope and PartitionID.Therefore, the PartitionID is required to define the scope of a Retransmit request.
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data Value: 11 – Specialist Data
28718	ApplBegMsgID	N	16	31	data	Beginning range of application message identifiers; 'no value' indicates first known application message identifier.
28719	ApplEndMsgID	N	16	47	data	Ending range of application message identifiers; "no value"means last known application message identifier.
39000	Pad1	U	1	63	Fixed String	not used

5.22 Retransmit Response (Order/Quote Event)

This message confirms the Retransmit (Order/Quote Event) request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new Retransmit (Order/Quote Event) request (with updated application message identifiers), if the captured response does not contain all requested data.(See below: ApplEndMsgID (28719)).
The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow.For fragmented messages, each fragment counts as one message.
They will not be interrupted by other messages.
All these messages will consist of:

- <MessageHeaderOut>.
- < RBCHeaderME>, where ApplSubID (28727) is always set to "no value", TrdRegTSTimeOut (21003) is always set to "no value", and ApplResendFlag (1352) is always set to True (indicating a retransmission message).
- <MessageBody>, which is specific for the TemplateID (28500) in <MessageHeaderOut>.

The retransmission message template used for order and quote events differs from the session data response template in the following cases:

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10027 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1349	ApplTotalMessage-Count	Y	2	32	unsigned int	Total number of messages (fragments) included in transmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28719	ApplEndMsgID	N	16	34	data	Ending range of application message identifiers.If it is not set to the related request's ApplEndMsgID, the client will have to send another Retransmit request (with an updated ApplBegMsgID).
28722	RefApplLastMsgID	N	16	50	data	Last application message identifier known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID.
39060	Pad6	U	6	66	Fixed String	not used

5.23 Reject

All rejections and errors on an application and session level are communicated via the FIX standard Reject (3) message; except for Mass Quote Response.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, MsgType = 3)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	N	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
373	SessionRejectReason	Y	4	56	unsigned int	Error code. Valid values are listed after this table.
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We will use user-defined values for application level errors as well

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Y	1	62	unsigned int	Session status. Value: 0 = Session active; 4 = Session logout complete
39000	Pad1	U	1	63	Fixed String	not used
30355	VarText	Y	2000	64	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

Valid Values of SessionRejectReason (datatype SessionRejectReason)

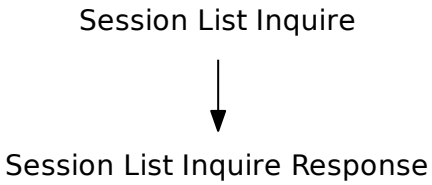
Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	Stale request was not forwarded to T7
102	Service temporarily not available
103	Service not available
105	Error converting response or broadcast
152	Heartbeat violation error
200	Internal technical error
210	Validation Error
211	User already logged in
216	Gateway is standby
217	Session login limit (per time interval) reached
223	User Entitlement Data time out
224	Session limit reached (per PS Gateway and Business Unit)
225	User login tries limit (per time interval) reached
226	Limit of outstanding session/user logins reached (per Business Unit)
227	Limit of outstanding session/user logins reached (per Session)
10000	Order not found
10001	Price not reasonable
10002	Duplicate Order (ClOrdID)
10003	another quote activation request is pending for the same Product / Instrument Type / SessionID
10006	Stop buy price not reasonable
10007	Stop sell price not reasonable
10008	GFD order is not executable on current business day

10009	BOC order rejected in state other than cont.
10011	Order maintenance not allowed in current state

5.24 Session List Inquire

This message is used to get the list of sessions for the own business unit.These returned sessions (PartyIDSessionID (20055)) can be used as SubscriptionScope (25001) for retransmission and subscriptions requests to Listener Data (RefApplID (1355) = 4).

For more details, please refer to the ETI Manual, chapter Retransmission.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10035 (SessionDetailsListRequest, MsgType = U5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

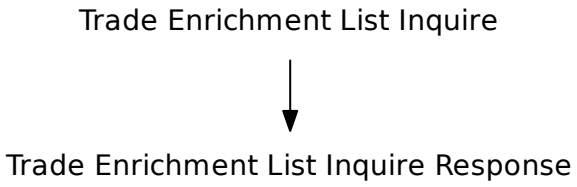
5.25 Session List Inquire Response

This message confirms the Session List Inquire request and provides information about sessions of the own business unit.The SessionSubMode (28730) is only set for LF sessions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response
39060	Pad6	U	6	34	Fixed String	not used
<SessionsGrp>						Cardinality: 1-1000, Record counter: NoSessions
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.
28730	>SessionMode	Y	1	44	unsigned int	Session type. Value: 1 = HF; 2 = LF; 3 = GUI
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) Value: 0 = Regular Trading Session; 1 = FIX Trading Session; 2 = Regular Back Office Session
39020	>Pad2	U	2	46	Fixed String	not used

5.26 Trade Enrichment List Inquire

This message is used to get the list of enrichment rules and enrichment rule IDs for the own business unit.To retrieve all enrichment rule data, in the first request LastEntityProcessed (25035) must be set to 'no value'. While the LastEntityProcessed (25035) received in the response is not 'no value', continue sending requests using the LastEntityProcessed (25035) obtained from the response.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10040 (TradeEnrichmentListRequest, MsgType = U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.27 Trade Enrichment List Inquire Response

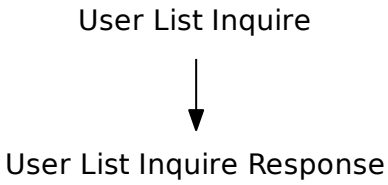
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (TradeEnrichmentListReport, MsgType = U9)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
39060	Pad6	U	6	50	Fixed String	not used
<EnrichmentRulesGrp>						Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
25007	>FreeText1	N	12	58	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	70	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	>FreeText4	N	16	82	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39060	>Pad6	U	6	98	Fixed String	not used

5.28 User List Inquire

This message is used to get the list of traders of the own business unit. To retrieve all user data, in the first request LastEntityProcessed (25035) must be set to 'no value'. While the LastEntityProcessed (25035) received in the response is not 'no value', continue sending requests using the LastEntityProcessed (25035) obtained from the response.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10038 (PartyDetailsListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.29 User List Inquire Response

This message confirms the User List Inquire request and provides information about the traders of the own business unit.

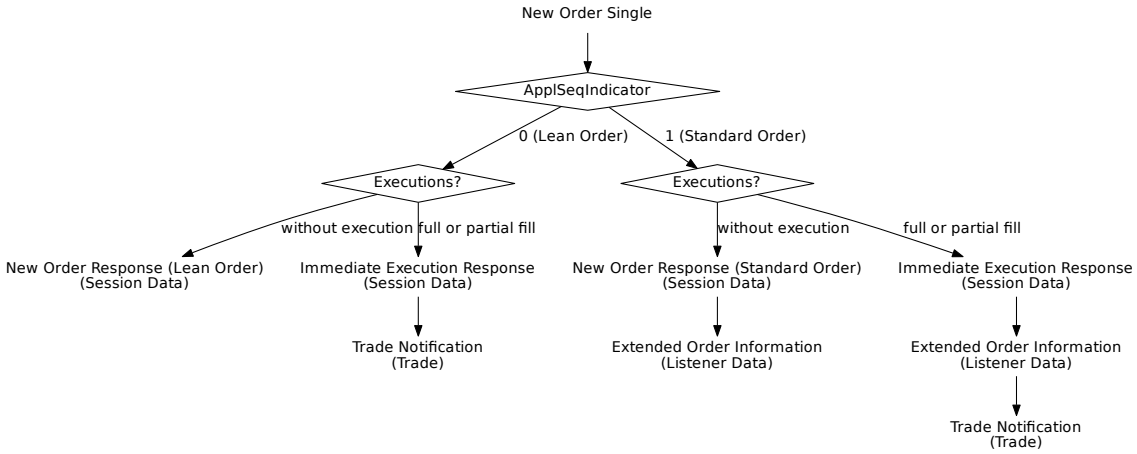
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, MsgType = CG)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group
39060	Pad6	U	6	50	Fixed String	not used
<PartyDetailsGrp>						Cardinality: 0-1000, Record counter: NoPartyDetails
20212	>PartyDetailIDExecutingTrader	Y	4	56	unsigned int	Trader ID
22212	>PartyDetailExecutingTrader	Y	6	60	Fixed String	Trader Name Valid characters: \x20,\x22-\x7B,\x7D,\x7E
1674	>PartyDetailRoleQualifier	Y	1	66	unsigned int	User Role Value: 10 = Trader; 11 = Head Trader; 12 = Supervisor
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. Value: 0 = Active; 1 = Suspend

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	71	Fixed String	not used

6 Order Handling

6.1 New Order Single

The New Order Single message is used by the participant to submit an order for single leg securities. For more details, please refer to the ETI Manual, chapter Order Types. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1138	DisplayQty	N	8	40	Qty	Display quantitiy for iceberg orders
1085	DisplayLowQty	N	8	48	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	56	Qty	Maximum display quantity - used by iceberg orders with random refill

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
99	StopPx	N	8	64	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	72	PriceType	Price limit a Volume Dicovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	80	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	88	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
11	ClOrdID	N	8	96	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	112	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	120	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	128	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
117	QuoteID	N	8	136	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
432	ExpireDate	N	4	144	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	148	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20655	TargetPartyIDSession-ID	N	4	152	unsigned int	Only in case of Specialist entering order for another business unit
28744	MatchInstCrossID	N	4	156	unsigned int	Self Match Prevention ID.
28703	ApplSeqIndicator	Y	1	160	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required
54	Side	Y	1	161	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	162	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
28710	PriceValidityCheck-Type	Y	1	163	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	164	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>165</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>166</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>167</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>5</td><td>Good Till Crossing (GTX)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>168</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
</table>

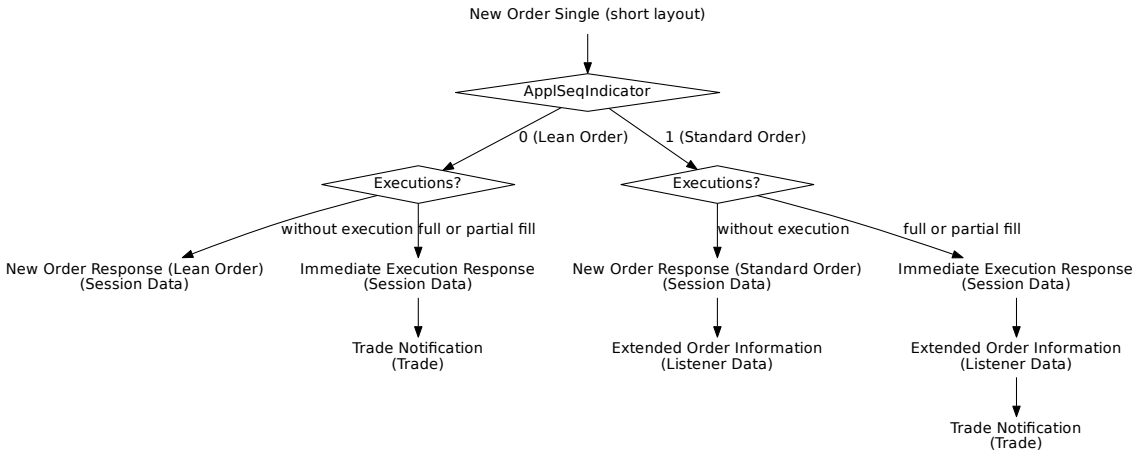
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>169</td><td>unsigned int</td><td>Marks a certain order as a closing auction one.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Opening or opening auction</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr><tr><td>6</td><td>Intraday Auction</td></tr><tr><td>8</td><td>Any auction</td></tr><tr><td>105</td><td>Special auction</td></tr></table></td></tr>
<tr><td>30625</td><td>TradeAtCloseOptIn</td><td>N</td><td>1</td><td>170</td><td>unsigned int</td><td>Eligibility of an order to participate in trade-at-close phase<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>171</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>172</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	173	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	174	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
22001	PartyExecutingFirm	N	5	175	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	180	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	186	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	198	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	FreeText4	N	16	210	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
30011	FIXClOrdID	N	20	226	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39020	Pad2	U	2	246	Fixed String	not used

6.2 New Order Single (short layout)

This short order message layout is used by the participant to submit an order in a simple instrument. Selected order attributes are implicitly set. For more details, please refer to the ETI Manual, chapter Short Order Message Layouts. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10125 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
44	Price	Y	8	32	PriceType	Limit price.
38	OrderQty	Y	8	40	Qty	Total Order Quantity.
11	ClOrdID	Y	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28744	MatchInstCrossID	N	4	80	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	84	unsigned int	Identifies an enrichment rule
54	Side	Y	1	86	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28703	ApplSeqIndicator	Y	1	87	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28710</td><td>PriceValidityCheck-Type</td><td>Y</td><td>1</td><td>88</td><td>unsigned int</td><td>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>2</td><td>Mandatory</td></tr></table></td></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>89</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>90</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>91</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>92</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>93</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>94</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>95</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>96</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	97	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	98	Fixed String	not used

6.3 Order Mass Cancellation Notification for Specialist

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10137 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20036	PartyIDEntering-Trader	N	4	76	unsigned int	Entering User ID.
534	NoAffectedOrders	Y	2	80	Counter	Number of deleted persistent orders reported in the message
1370	NoNotAffectedOrders	Y	2	82	Counter	Number of NotAffectedOrders repeating group instances.
20007	PartyIDEnteringFirm	N	1	84	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
28721	MassActionReason	Y	1	85	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 1 = Trading was stopped; 2 = Emergency; 8 = Clearing Risk Control; 107 = Instrument Suspended
39020	Pad2	U	2	86	Fixed String	not used
<AffectedOrdGrp>						Cardinality: 0-500, Record counter: NoAffectedOrders
535	>AffectedOrderID	Y	8	88	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigClOrd-ID	U	8	96	unsigned int	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	8	unsigned int	Original Client Order ID of an order whose cancellation is pending.

6.4 Orderbook Information for Specialist

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10136 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	152	Qty	Total Order Quantity.
99	StopPx	N	8	160	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
117	QuoteID	N	8	168	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
1300	MarketSegmentID	Y	4	176	signed int	Product identifier.
25108	OrderIDSfx	Y	4	180	unsigned int	System order version number.
432	ExpireDate	N	4	184	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
20059	PartyIDExecutingUnit	N	4	188	unsigned int	Business Unit ID.
20055	PartyIDSessionID	N	4	192	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	N	4	196	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	200	unsigned int	Entering User ID.
1362	NoFills	Y	1	204	Counter	Specifies the number of partial fills included in this Execution Report.
39000	Pad1	U	1	205	Fixed String	not used

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>206</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Order book restatement</td></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>119</td><td>Change of Specialist</td></tr><tr><td>122</td><td>Instrument State Change</td></tr><tr><td>148</td><td>Order expiration</td></tr><tr><td>108</td><td>Book Order executed</td></tr><tr><td>172</td><td>Stop Order has been triggered</td></tr><tr><td>138</td><td>Pending New</td></tr><tr><td>139</td><td>Pending modify</td></tr><tr><td>141</td><td>Pending new order processed (end of FREEZE state)</td></tr><tr><td>142</td><td>Pending modified order executed (end of FREEZE state)</td></tr><tr><td>199</td><td>Pending order cancellation executed (end of FREEZE state)</td></tr><tr><td>181</td><td>Ownership Changed</td></tr></table></td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>208</td><td>unsigned int</td><td>Entering Entity ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>209</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>1</td><td>Partially filled</td></tr><tr><td>2</td><td>Filled</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>9</td><td>Suspended</td></tr><tr><td>A</td><td>Pending New</td></tr><tr><td>E</td><td>Pending Replace</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>210</td><td>char</td><td>The reason why this message was generated.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>5</td><td>Replaced</td></tr><tr><td>9</td><td>Suspended</td></tr><tr><td>D</td><td>Restated</td></tr><tr><td>L</td><td>Triggered</td></tr><tr><td>F</td><td>Trade</td></tr><tr><td>A</td><td>Pending New</td></tr><tr><td>E</td><td>Pending Replace</td></tr></table></td></tr>
<tr><td>1796</td><td>OrderEventType</td><td>N</td><td>1</td><td>211</td><td>unsigned int</td><td>Type of an order event.<table><tr><td>Value</td><td>Description</td></tr><tr><td>100</td><td>Final order status after locked stock - Pending requests discarded</td></tr></table></td></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>212</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Auto-match incoming order</td></tr><tr><td>5</td><td>Cross Auction</td></tr><tr><td>7</td><td>Call Auction</td></tr><tr><td>11</td><td>Auto match resting order</td></tr><tr><td>14</td><td>Continuous Aution</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>213</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>214</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Market</td></tr><tr><td>2</td><td>Limit</td></tr><tr><td>3</td><td>Stop</td></tr><tr><td>4</td><td>Stop Limit</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>215</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>216</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>5</td><td>Good Till Crossing (GTX)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>217</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	218	unsigned int	Marks a certain order as a closing auction one. Value: 2 – Opening or opening auction; 4 – Closing or closing auction; 6 – Intraday Auction; 8 – Any auction; 105 – Special auction
28703	ApplSeqIndicator	N	1	219	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 1 – Recovery Required
1823	Triggered	Y	1	220	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO
23002	OrderAttribute-LiquidityProvision	Y	1	221	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
22007	PartyEnteringFirm	N	5	222	Fixed String	The entering business unit Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	227	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22001	PartyExecutingFirm	Y	5	233	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	238	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
30011	FIXClOrdID	N	20	244	Fixed String	User defined client order ID Valid characters: \x20-\x7E
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	264	PriceType	Price of Fill.
1365	>FillQty	N	8	272	Qty	Quantity of Fill.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28708</td><td>>FillMatchID</td><td>Y</td><td>4</td><td>280</td><td>unsigned int</td><td>Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.</td></tr>
<tr><td>1363</td><td>>FillExecID</td><td>Y</td><td>4</td><td>284</td><td>signed int</td><td>Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.</td></tr>
<tr><td>1443</td><td>>FillLiquidityInd</td><td>N</td><td>1</td><td>288</td><td>unsigned int</td><td>Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Added Liquidity</td></tr><tr><td>2</td><td>Removed Liquidity</td></tr><tr><td>4</td><td>Auction</td></tr><tr><td>5</td><td>Triggered Stop Order</td></tr><tr><td>6</td><td>Triggered OCO Order</td></tr><tr><td>7</td><td>Triggered Market Order</td></tr></table></td></tr>
<tr><td>39070</td><td>>Pad7</td><td>U</td><td>7</td><td>289</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.5 New Order Response (Standard Order)

This message confirms a New Order request for a Standard Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	55	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>11</td><td>ClOrdID</td><td>N</td><td>8</td><td>80</td><td>unsigned int</td><td>Client Order ID: Unique participant defined order request identifier; used for client order id chaining.</td></tr>
<tr><td>48</td><td>SecurityID</td><td>Y</td><td>8</td><td>88</td><td>signed int</td><td>Instrument identifier.</td></tr>
<tr><td>17</td><td>ExecID</td><td>Y</td><td>8</td><td>96</td><td>UTCTimestamp</td><td>Transaction timestamp.</td></tr>
<tr><td>21009</td><td>TrdRegTSEntryTime</td><td>Y</td><td>8</td><td>104</td><td>UTCTimestamp</td><td>The entry timestamp is the time of the creation of the order.</td></tr>
<tr><td>21008</td><td>TrdRegTSTime-Priority</td><td>Y</td><td>8</td><td>112</td><td>UTCTimestamp</td><td>Priority timestamp.</td></tr>
<tr><td>25108</td><td>OrderIDSfx</td><td>Y</td><td>4</td><td>120</td><td>unsigned int</td><td>System order version number.</td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>124</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>A</td><td>Pending New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>125</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>A</td><td>Pending New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>L</td><td>Triggered</td></tr></table></td></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>126</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>138</td><td>Pending New</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>212</td><td>Book or Cancel Order accepted</td></tr><tr><td>107</td><td>FOK Order accepted</td></tr><tr><td>114</td><td>Order has been changed to IOC</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>128</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>129</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>130</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>131</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.6 New Order Response (Lean Order)

This message confirms a New Order request for a Lean Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.
25108	OrderIDSfx	Y	4	88	unsigned int	System order version number.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	92	char	Conveys the current status of an order. Value: 0 New; 4 Cancelled; 9 Suspended
150	ExecType	Y	1	93	char	The reason why this message was generated. Value: 0 New; 4 Cancelled; L Triggered
378	ExecRestatement-Reason	Y	2	94	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 101 Order add accepted; 105 IOC Order accepted; 212 Book or Cancel Order accepted; 107 FOK Order accepted; 114 Order has been changed to IOC
2523	CrossedIndicator	Y	1	96	unsigned int	Indicates SMP involvement. Value: 0 No crossing (Order not subject to crossing); 1 Cross rejected (Order subject to crossing and match prevented)
1823	Triggered	Y	1	97	unsigned int	Indicates if an order has been previously triggered. Value: 0 Not Triggered; 1 Triggered Stop; 2 Triggered OCO

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>98</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>99</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.7 Immediate Execution Response

This message informs about the immediate execution of an incoming order or the execution of a book order due to a replace request. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the executed order.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	N	8	120	UTCTimestamp	Priority timestamp.
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.
1138	DisplayQty	N	8	152	Qty	Display quantitiy for iceberg orders
1300	MarketSegmentID	Y	4	160	signed int	Product identifier.
25108	OrderIDSfx	Y	4	164	unsigned int	System order version number.
378	ExecRestatement-Reason	Y	2	168	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: Description 101: Order add accepted 102: Order modify accepted 105: IOC Order accepted 107: FOK Order accepted 181: Ownership Changed 114: Order has been changed to IOC
54	Side	Y	1	170	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>171</td><td>char</td><td>Conveys the current status of an order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Partially filled</td></tr><tr><td>2</td><td>Filled</td></tr><tr><td>4</td><td>Cancelled</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>172</td><td>char</td><td>The reason why this message was generated.<table><tr><td>Value</td><td>Description</td></tr><tr><td>F</td><td>Trade</td></tr></table></td></tr>
<tr><td>574</td><td>MatchType</td><td>Y</td><td>1</td><td>173</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched.<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Auto-match incoming order</td></tr><tr><td>5</td><td>Cross Auction</td></tr><tr><td>7</td><td>Call Auction</td></tr><tr><td>11</td><td>Auto match resting order</td></tr><tr><td>12</td><td>Auto match at midpoint</td></tr><tr><td>14</td><td>Continuous Aution</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>174</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>175</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>176</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1362	NoFills	Y	1	177	Counter	Specifies the number of partial fills included in this Execution Report.
39060	Pad6	U	6	178	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	184	PriceType	Price of Fill.
1365	>FillQty	Y	8	192	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	200	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	204	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	208	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 2 – Removed Liquidity Value: 5 – Triggered Stop Order
39070	>Pad7	U	7	209	Fixed String	not used

6.8 Book Order Execution

This message informs about the execution of a resting book order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10104 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.
1138	DisplayQty	N	8	128	Qty	Display quantitiy for iceberg orders
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
25108	OrderIDSfx	Y	4	140	unsigned int	System order version number.
378	ExecRestatement-Reason	Y	2	144	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message.

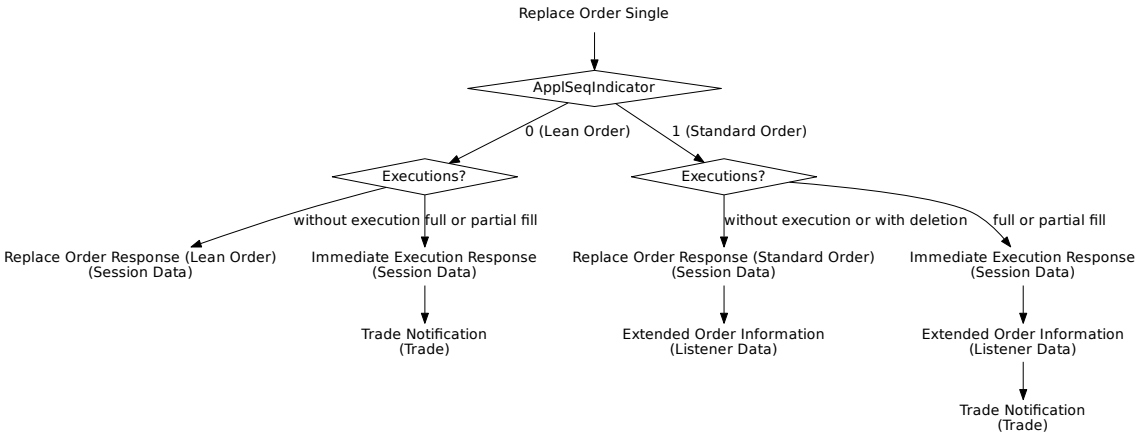
Value	Description
101	Order add accepted
108	Book Order executed
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
150	Closing Auction Order has been inactivated
152	Opening Auction Order has been inactivated
154	Any Auction Order has been inactivated
160	Intraday Auction Order has been inactivated
199	Pending order cancellation executed (end of FREEZE state)
181	Ownership Changed
155	Order refreshed

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	146	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
39	OrdStatus	Y	1	147	char	Conveys the current status of an order. Value: 1 = Partially filled; 2 = Filled; 9 = Suspended; 4 = Cancelled
150	ExecType	Y	1	148	char	The reason why this message was generated. Value: F = Trade; 9 = Suspended
1796	OrderEventType	N	1	149	unsigned int	Type of an order event. Value: 100 = Final order status after locked stock - Pending requests discarded
574	MatchType	Y	1	150	unsigned int	The point in the matching process at which this trade was matched. Value: 4 = Auto-match incoming order; 5 = Cross Auction; 7 = Call Auction; 11 = Auto match resting order; 12 = Auto match at midpoint; 14 = Continuous Aution
1823	Triggered	Y	1	151	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Y	1	152	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing) Value: 1 – Cross rejected (Order subject to crossing and match prevented)
30011	FIXClOrdID	N	20	153	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	173	Counter	Specifies the number of partial fills included in this Execution Report.
39020	Pad2	U	2	174	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	176	PriceType	Price of Fill.
1365	>FillQty	Y	8	184	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	192	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	196	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	200	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 – Added Liquidity Value: 4 – Auction Value: 5 – Triggered Stop Order Value: 6 – Triggered OCO Order Value: 7 – Triggered Market Order
39070	>Pad7	U	7	201	Fixed String	not used

6.9 Replace Order Single

This message is used to replace an existing order in a simple instrument. For more details, please refer to the ETI Manual, chapters Modification and Total Order Quantity Modification. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
1138	DisplayQty	N	8	72	Qty	Display quantitiy for iceberg orders
1085	DisplayLowQty	N	8	80	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	88	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	96	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	104	PriceType	Price limit a Volume Dicovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	112	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	120	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	128	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	136	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	144	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
432	ExpireDate	N	4	152	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.
28744	MatchInstCrossID	N	4	160	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	164	unsigned int	Session ID.
28703	ApplSeqIndicator	Y	1	168	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required
54	Side	Y	1	169	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	170	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
28710	PriceValidityCheck-Type	Y	1	171	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	172	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>173</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>174</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>175</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>5</td><td>Good Till Crossing (GTX)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>176</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
</table>

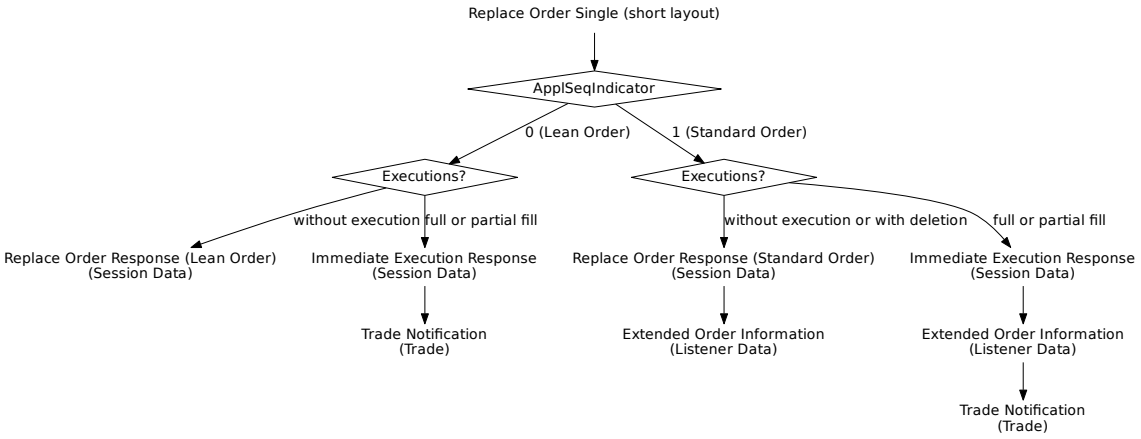
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>177</td><td>unsigned int</td><td>Marks a certain order as a closing auction one.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Opening or opening auction</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr><tr><td>6</td><td>Intraday Auction</td></tr><tr><td>8</td><td>Any auction</td></tr><tr><td>105</td><td>Special auction</td></tr></table></td></tr>
<tr><td>28749</td><td>StopPxIndicator</td><td>N</td><td>1</td><td>178</td><td>unsigned int</td><td>The StopPxIndicator applies to trailing stop orders only. Because of continuous updates of the trailing stopPx on the T7 matching engine, some users may decide to keep the T7 generated T7 stop price and thus do not wanr to explicitly overwrite the stopPx as part of the replace order message. This can be achieved setting the stopPxIndicator to do not overwrite.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not overwrite</td></tr><tr><td>1</td><td>Overwrite</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>179</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>180</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	181	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	N	1	182	unsigned int	Derivatives Markets: Required, Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit Value: 22 – Algo; 24 – Human/Natural person
28743	OwnershipIndicator	Y	1	183	unsigned int	Indicator to change the ownership of an order Value: 0 – Do not change ownership; 1 – Change ownership to executing party (User ID)
22001	PartyExecutingFirm	N	5	184	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	189	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	195	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	207	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	219	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
30011	FIXClOrdID	N	20	235	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39000	Pad1	U	1	255	Fixed String	not used

6.10 Replace Order Single (short layout)

This short order message layout is used by the participant to replace an order in a simple instrument. Selected order attributes are implicitly set. For more details, please refer to the ETI Manual, chapter Short Order Message Layouts. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10126 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
38	OrderQty	Y	8	56	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	92	unsigned int	Identifies an enrichment rule
54	Side	Y	1	94	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28710	PriceValidityCheck-Type	Y	1	95	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>96</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>97</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>98</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>99</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr></table></td></tr>
<tr><td>28703</td><td>ApplSeqIndicator</td><td>Y</td><td>1</td><td>100</td><td>unsigned int</td><td>Indicates if the order is a Lean Order or a Standard Order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>101</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>102</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>103</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>104</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	105	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	106	Fixed String	not used

6.11 Replace Order Response (Standard Order)

This message confirms a Replace Order request for a Standard Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the replaced order.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
99	StopPx	N	8	112	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
151	LeavesQty	Y	8	120	Qty	Remaining quantity of an order.
14	CumQty	Y	8	128	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	136	Qty	Total quantity cancelled for this order.
1138	DisplayQty	N	8	144	Qty	Display quantitiy for iceberg orders
21008	TrdRegTSTime-Priority	Y	8	152	UTCTimestamp	Priority timestamp.
25108	OrderIDSfx	Y	4	160	unsigned int	System order version number.
39	OrdStatus	Y	1	164	char	Conveys the current status of an order. Value: Description 0: New 1: Partially filled 2: Filled 4: Cancelled 9: Suspended E: Pending Replace
150	ExecType	Y	1	165	char	The reason why this message was generated. Value: Description 4: Cancelled 5: Replaced E: Pending Replace L: Triggered

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>166</td><td>unsigned int</td><td>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>181</td><td>Ownership Changed</td></tr><tr><td>212</td><td>Book or Cancel Order accepted</td></tr><tr><td>107</td><td>FOK Order accepted</td></tr><tr><td>114</td><td>Order has been changed to IOC</td></tr><tr><td>139</td><td>Pending modify</td></tr></table></td></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>168</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>169</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>170</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>171</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.12 Replace Order Response (Lean Order)

This message confirms a Replace Order request for a Lean Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

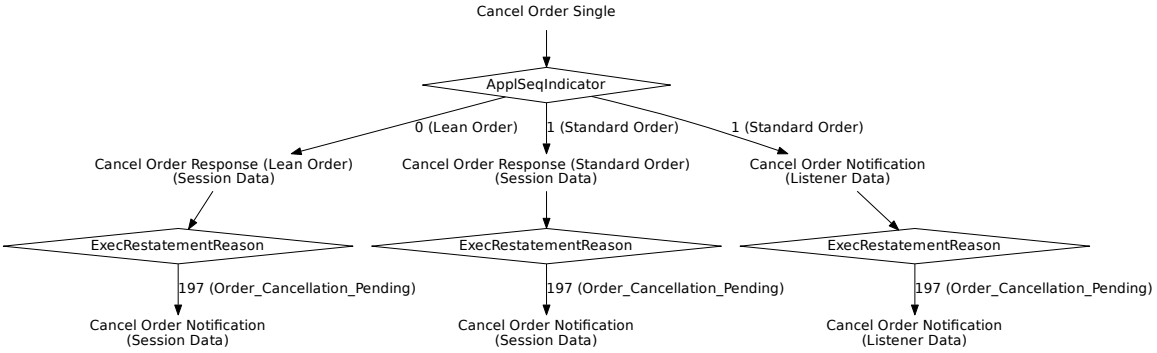
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
99	StopPx	N	8	96	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.
1138	DisplayQty	N	8	128	Qty	Display quantitiy for iceberg orders
25108	OrderIDSfx	Y	4	136	unsigned int	System order version number.
39	OrdStatus	Y	1	140	char	Conveys the current status of an order. Value: 0 = New; 1 = Partially filled; 2 = Filled; 4 = Cancelled; 9 = Suspended; E = Pending Replace
150	ExecType	Y	1	141	char	The reason why this message was generated. Value: 4 = Cancelled; 5 = Replaced; E = Pending Replace; L = Triggered
378	ExecRestatement-Reason	Y	2	142	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 102 = Order modify accepted; 105 = IOC Order accepted; 181 = Ownership Changed; 212 = Book or Cancel Order accepted; 107 = FOK Order accepted; 114 = Order has been changed to IOC; 139 = Pending modify

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>144</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>145</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>147</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.13 Cancel Order Single

This message is used to cancel a single order. For more details, please refer to the ETI Manual, chapter Cancellation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID that entered the order.
1724	OrderOrigination	N	1	80	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 — Description: Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 — Description: Algo Value: 24 — Description: Human/Natural person

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	82	unsigned int	Derivatives Markets: Required. Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit Value: Description 22: Algo 24: Human/Natural person
30011	FIXClOrdID	N	20	83	Fixed String	User defined client order ID Valid characters: \x20-\x7E
22001	PartyExecutingFirm	N	5	103	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	108	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z,0-9,\x20
39060	Pad6	U	6	114	Fixed String	not used

6.14 Cancel Order Response (Standard Order)

This message confirms the cancellation of a Standard Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the cancelled order.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.
25108	OrderIDSfx	Y	4	128	unsigned int	System order version number.
39	OrdStatus	Y	1	132	char	Conveys the current status of an order. Value: 4 – Cancelled; 6 – Pending Cancel (i.e. result of Order Cancel Request); 9 – Suspended
150	ExecType	Y	1	133	char	The reason why this message was generated. Value: 4 – Cancelled; 6 – Pending Cancel (e.g. result of Order Cancel Request)
378	ExecRestatement-Reason	Y	2	134	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 – Order delete accepted; 197 – Pending order deletion; 199 – Pending order cancellation executed (end of FREEZE state)

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>136</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>39070</td><td>Pad7</td><td>U</td><td>7</td><td>137</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.15 Cancel Order Response (Lean Order)

This message confirms the cancellation of a Lean Order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.
25108	OrderIDSfx	Y	4	112	unsigned int	System order version number.
39	OrdStatus	Y	1	116	char	Conveys the current status of an order. Value: 4 = Cancelled; 6 = Pending Cancel (i.e. result of Order Cancel Request); 9 = Suspended
150	ExecType	Y	1	117	char	The reason why this message was generated. Value: 4 = Cancelled; 6 = Pending Cancel (e.g. result of Order Cancel Request)
378	ExecRestatement-Reason	Y	2	118	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 = Order delete accepted; 197 = Pending order deletion
25159	TransactionDelay-Indicator	Y	1	120	unsigned int	Indicator for a delayed transaction Value: 0 = Transaction not delayed; 1 = Transaction delayed
39070	Pad7	U	7	121	Fixed String	not used

6.16 Cancel Order Notification

This message informs about an unsolicited cancellation of a single order. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True

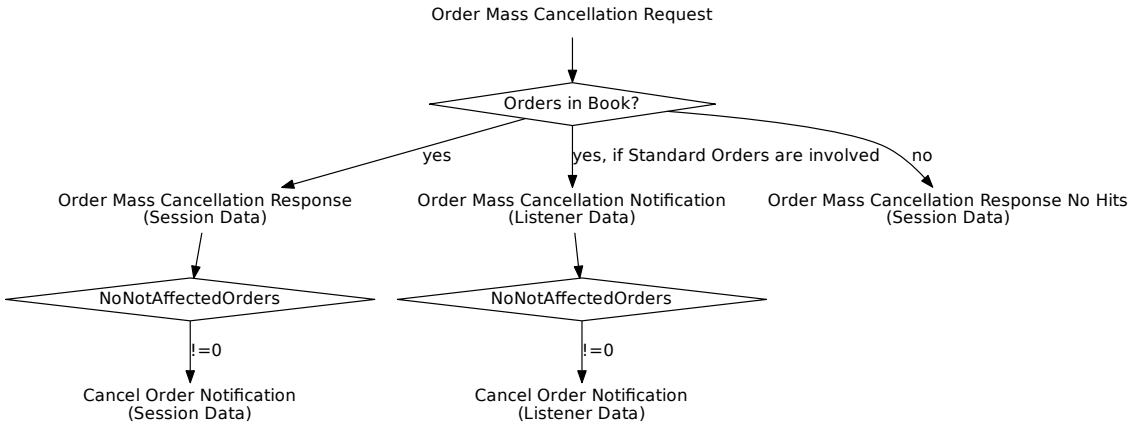
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.
117	QuoteID	N	8	120	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
25108	OrderIDSfx	Y	4	128	unsigned int	System order version number.
1300	MarketSegmentID	Y	4	132	signed int	Product identifier.
20036	PartyIDEntering-Trader	N	4	136	unsigned int	Entering User ID.
20055	PartyIDSessionID	N	4	140	unsigned int	Session ID.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>144</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>122</td><td>Instrument State Change</td></tr><tr><td>197</td><td>Pending order deletion</td></tr><tr><td>199</td><td>Pending order cancellation executed (end of FREEZE state)</td></tr><tr><td>0</td><td>Corporate Action</td></tr><tr><td>146</td><td>End of Day processing</td></tr><tr><td>8</td><td>Exchange option</td></tr><tr><td>292</td><td>Dividend Payment</td></tr><tr><td>294</td><td>Last Trading Day</td></tr><tr><td>295</td><td>Trading Parameter Change</td></tr><tr><td>296</td><td>Currency Change</td></tr><tr><td>297</td><td>Product Assignment Change</td></tr><tr><td>298</td><td>Reference Price Change</td></tr><tr><td>148</td><td>Order expiration</td></tr><tr><td>300</td><td>Tick Rule Change</td></tr><tr><td>261</td><td>Panic Cancel</td></tr><tr><td>316</td><td>QRS Order Expiry</td></tr></table></td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>146</td><td>unsigned int</td><td>Entering Entity ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>147</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>6</td><td>Pending Cancel (i.e. result of Order Cancel Request)</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
150	ExecType	Y	1	148	char	The reason why this message was generated. Value: 4 = Cancelled; 6 = Pending Cancel (e.g. result of Order Cancel Request)
54	Side	Y	1	149	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1796	OrderEventType	N	1	150	unsigned int	Type of an order event. Value: 100 = Final order status after locked stock - Pending requests discarded
30011	FIXClOrdID	N	20	151	Fixed String	User defined client order ID Valid characters: \x20-\x7E
22007	PartyEnteringFirm	N	5	171	Fixed String	The entering business unit Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	176	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
39020	Pad2	U	2	182	Fixed String	not used

6.17 Order Mass Cancellation Request

This message is used for mass cancellation of orders. For more details, please refer to the ETI Manual, chapter Order Mass Cancellation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10120 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIdInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>48</td><td>unsigned int</td><td>Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>56</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>N</td><td>4</td><td>60</td><td>unsigned int</td><td>Session ID.</td></tr>
<tr><td>20612</td><td>TargetParty-IDExecutingTrader</td><td>N</td><td>4</td><td>64</td><td>unsigned int</td><td>Owning User ID.</td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>68</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>69</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>70</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>71</td><td>unsigned int</td><td>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

6.18 Order Mass Cancellation Response

This message confirms the Mass Cancellation request for orders. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	Y	16	55	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
<Message Body>						
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1370	NoNotAffectedOrders	Y	2	80	Counter	Number of NotAffectedOrders repeating group instances.
534	NoAffectedOrders	Y	2	82	Counter	Number of deleted persistent orders reported in the message
28782	NoAffectedOrder-Requests	Y	2	84	Counter	Number of affected order transactions
39020	Pad2	U	2	86	Fixed String	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	88	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	96	unsigned int	Original Client Order ID of an order whose cancellation is pending.
<AffectedOrdGrp>						Cardinality: 0-500, Record counter: NoAffectedOrders
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigClOrd-ID	N	8	8	unsigned int	Original Client Order ID of a persistent order affected by a mass cancel request.
<AffectedOrderRequestsGrp>						Cardinality: 0-500, Record counter: NoAffectedOrderRequests
28783	>AffectedOrder-RequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction
39040	>Pad4	U	4	4	Fixed String	not used

6.19 Order Mass Cancellation Response No Hits

This message confirms the Mass Cancellation request for orders if the order book of the session was not affected.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.

6.20 Order Mass Cancellation Notification

This message informs about an unsolicited mass cancellation event of orders. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.
44	Price	N	8	80	PriceType	Price boundary for deletion.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.
534	NoAffectedOrders	Y	2	106	Counter	Number of deleted persistent orders reported in the message
28782	NoAffectedOrder-Requests	Y	2	108	Counter	Number of affected order transactions
20007	PartyIDEnteringFirm	N	1	110	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
28721	MassActionReason	Y	1	111	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 1 = Trading was stopped; 2 = Emergency; 6 = Session loss or logout; 7 = Duplicate Session Login; 8 = Clearing Risk Control; 100 = Internal connection loss; 107 = Instrument Suspended

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	112	unsigned int	Instructions for order handling. Value: 3 – Persistent and non-persistent orders affected (FIX value 'H Q') Value: 2 – Non-persistent Order (FIX value 'Q')
54	Side	N	1	113	unsigned int	Side of the order. Value: 1 – Buy Value: 2 – Sell
39060	Pad6	U	6	114	Fixed String	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	120	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	128	unsigned int	Original Client Order ID of an order whose cancellation is pending.
<AffectedOrdGrp>						Cardinality: 0-500, Record counter: NoAffectedOrders
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigClOrdID	N	8	8	unsigned int	Original Client Order ID of a persistent order affected by a mass cancel request.
<AffectedOrderRequestsGrp>						Cardinality: 0-500, Record counter: NoAffectedOrderRequests
28783	>AffectedOrderRequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction
39040	>Pad4	U	4	4	Fixed String	not used

6.21 Trailing Stop Order Update Notification

This message informs about an updated StopPx.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10127 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
99	StopPx	Y	8	104	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
38	OrderQty	Y	8	112	Qty	Total Order Quantity.
25108	OrderIDSfx	Y	4	120	unsigned int	System order version number.
1300	MarketSegmentID	Y	4	124	signed int	Product identifier.
378	ExecRestatement-Reason	Y	2	128	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 213 — Trailing Stop Updated
39	OrdStatus	Y	1	130	char	Conveys the current status of an order. Value: 0 — New
150	ExecType	Y	1	131	char	The reason why this message was generated. Value: D — Restated

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	132	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
30011	FIXClOrdID	N	20	133	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39070	Pad7	U	7	153	Fixed String	not used

6.22 Extended Order Information

This message format is used for order book restatement, retransmission of order events, the Listener Broadcast and for unsolicited order events within the session data. For more details, please refer to the ETI Manual, chapter Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	152	Qty	Total Order Quantity.
1138	DisplayQty	N	8	160	Qty	Display quantitiy for iceberg orders
1085	DisplayLowQty	N	8	168	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	176	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	184	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	192	PriceType	Price limit a Volume Dicovery Order can be executed at the midpoint

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25109	PegOffsetValueAbs	N	8	200	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	208	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
117	QuoteID	N	8	216	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
1300	MarketSegmentID	Y	4	224	signed int	Product identifier.
25108	OrderIDSfx	Y	4	228	unsigned int	System order version number.
432	ExpireDate	N	4	232	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	236	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	N	4	240	unsigned int	Business Unit ID.
20055	PartyIDSessionID	N	4	244	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	N	4	248	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	252	unsigned int	Entering User ID.
378	ExecRestatement-Reason	Y	2	256	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Valid values are listed after this table.
20007	PartyIDEnteringFirm	N	1	258	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
39	OrdStatus	Y	1	259	char	Conveys the current status of an order. Value: 0 = New; 1 = Partially filled; 2 = Filled; 4 = Cancelled; 9 = Suspended; A = Pending New; E = Pending Replace

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>260</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>5</td><td>Replaced</td></tr><tr><td>9</td><td>Suspended</td></tr><tr><td>D</td><td>Restated</td></tr><tr><td>L</td><td>Triggered</td></tr><tr><td>F</td><td>Trade</td></tr><tr><td>A</td><td>Pending New</td></tr><tr><td>E</td><td>Pending Replace</td></tr></table></td></tr>
<tr><td>1796</td><td>OrderEventType</td><td>N</td><td>1</td><td>261</td><td>unsigned int</td><td>Type of an order event.<table><tr><th>Value</th><th>Description</th></tr><tr><td>100</td><td>Final order status after locked stock - Pending requests discarded</td></tr></table></td></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>262</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched.<table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Auto-match incoming order</td></tr><tr><td>5</td><td>Cross Auction</td></tr><tr><td>7</td><td>Call Auction</td></tr><tr><td>11</td><td>Auto match resting order</td></tr><tr><td>12</td><td>Auto match at midpoint</td></tr><tr><td>14</td><td>Continuous Aution</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>263</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>264</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Market</td></tr><tr><td>2</td><td>Limit</td></tr><tr><td>3</td><td>Stop</td></tr><tr><td>4</td><td>Stop Limit</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>265</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>266</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>5</td><td>Good Till Crossing (GTX)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>267</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	268	unsigned int	Marks a certain order as a closing auction one. Value: 2 – Opening or opening auction; 4 – Closing or closing auction; 6 – Intraday Auction; 8 – Any auction; 105 – Special auction
28703	ApplSeqIndicator	N	1	269	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 – No Recovery Required; 1 – Recovery Required
22007	PartyEnteringFirm	N	5	270	Fixed String	The entering business unit Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	275	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22001	PartyExecutingFirm	Y	5	281	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	286	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	292	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	304	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	316	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30011	FIXClOrdID	N	20	332	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	352	Counter	Specifies the number of partial fills included in this Execution Report.
1823	Triggered	Y	1	353	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered 1 – Triggered Stop 2 – Triggered OCO
2523	CrossedIndicator	Y	1	354	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing) 1 – Cross rejected (Order subject to crossing and match prevented)
30625	TradeAtCloseOptIn	N	1	355	unsigned int	Eligibility of an order to participate in trade-at-close phase Value: 0 – No 1 – Yes
39040	Pad4	U	4	356	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	360	PriceType	Price of Fill.
1365	>FillQty	N	8	368	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	376	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	380	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1443	>FillLiquidityInd	N	1	384	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 = Added Liquidity; 2 = Removed Liquidity; 4 = Auction; 5 = Triggered Stop Order; 6 = Triggered OCO Order; 7 = Triggered Market Order
39070	>Pad7	U	7	385	Fixed String	not used

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

Valid Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted
122	Instrument State Change
138	Pending New
139	Pending modify
141	Pending new order processed (end of FREEZE state)
142	Pending modified order executed (end of FREEZE state)
148	Order expiration
108	Book Order executed
149	Closing Auction Order has been activated
150	Closing Auction Order has been inactivated
151	Opening Auction Order has been activated
152	Opening Auction Order has been inactivated
153	Any Auction Order has been activated
154	Any Auction Order has been inactivated
159	Intraday Auction Order has been activated
160	Intraday Auction Order has been inactivated
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
212	Book or Cancel Order accepted
197	Pending order deletion
199	Pending order cancellation executed (end of FREEZE state)

181	Ownership Changed
155	Order refreshed
114	Order has been changed to IOC

6.23 Extended Deletion Report

This message informs about over night deletion of orders (providing the deletion reason).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10128 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: Description 4: Session Data 5: Listener Data 11: Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: Description 0: False 1: True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
44	Price	N	8	112	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	120	Qty	Remaining quantity of an order.
14	CumQty	Y	8	128	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	136	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	144	Qty	Total Order Quantity.
1138	DisplayQty	N	8	152	Qty	Display quantitiy for iceberg orders
1085	DisplayLowQty	N	8	160	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	168	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	176	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	184	PriceType	Price limit a Volume Dicovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	192	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25110	PegOffsetValuePct	N	8	200	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
117	QuoteID	N	8	208	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
1300	MarketSegmentID	Y	4	216	signed int	Product identifier.
25108	OrderIDSfx	Y	4	220	unsigned int	System order version number.
432	ExpireDate	N	4	224	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	228	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	Y	4	232	unsigned int	Business Unit ID.
20055	PartyIDSessionID	Y	4	236	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	Y	4	240	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	244	unsigned int	Entering User ID.
378	ExecRestatement-Reason	Y	2	248	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message.

Value	Description
0	Corporate Action
8	Exchange option
237	Order quantity exceeds maximum quantity
238	Invalid limit price
241	User does not exist anymore
242	Session does not exist anymore
243	Invalid stop price
245	Instrument does not exist anymore
246	Business Unit Risk Event
292	Dividend Payment
294	Last Trading Day
295	Trading Parameter Change
296	Currency Change
297	Product Assignment Change
298	Reference Price Change
300	Tick Rule Change
148	Order expiration

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>250</td><td>char</td><td>Conveys the current status of an order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>251</td><td>char</td><td>The reason why this message was generated.<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>252</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>253</td><td>unsigned int</td><td>Order type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Market</td></tr><tr><td>2</td><td>Limit</td></tr><tr><td>3</td><td>Stop</td></tr><tr><td>4</td><td>Stop Limit</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>254</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
</table>

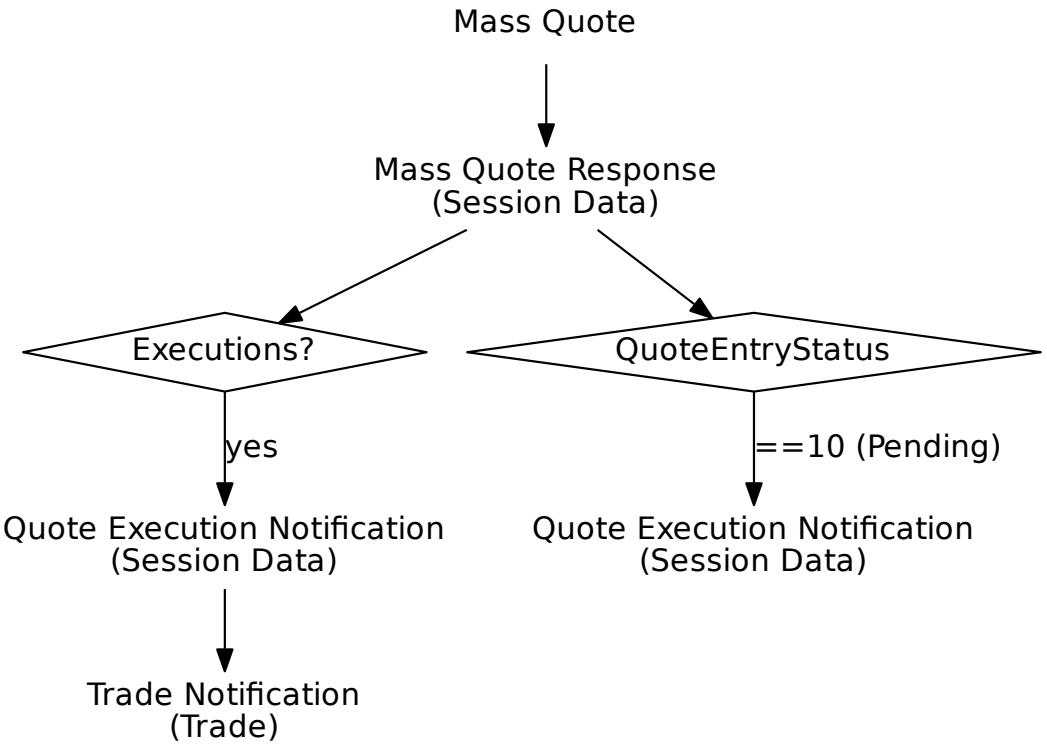
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>255</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>5</td><td>Good Till Crossing (GTX)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>256</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr></table></td></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>257</td><td>unsigned int</td><td>Marks a certain order as a closing auction one.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Opening or opening auction</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr><tr><td>6</td><td>Intraday Auction</td></tr><tr><td>8</td><td>Any auction</td></tr><tr><td>105</td><td>Special auction</td></tr></table></td></tr>
<tr><td>28703</td><td>ApplSeqIndicator</td><td>N</td><td>1</td><td>258</td><td>unsigned int</td><td>Indicates if the order is a Lean Order or a Standard Order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table></td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>259</td><td>Fixed String</td><td>First free-format text field for trader-specific or customer-related comments.
Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	271	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	283	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
22007	PartyEnteringFirm	N	5	299	Fixed String	The entering business unit Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	304	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22001	PartyExecutingFirm	Y	5	310	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	315	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
30011	FIXClOrdID	N	20	321	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1823	Triggered	Y	1	341	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO
39020	Pad2	U	2	342	Fixed String	not used

7 Quote Handling

7.1 Mass Quote

Quotes are entered using the Mass Quote message. For more details, please refer to the ETI Manual, chapter Maintaining Quotes. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10405 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule
28710	PriceValidityCheck-Type	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	59	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	Y	1	60	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28723</td><td>QuoteSizeType</td><td>Y</td><td>1</td><td>61</td><td>unsigned int</td><td>Identifies the quoting model.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Total Size (Quote Modification)</td></tr><tr><td>2</td><td>Open Size(Quote Entry)</td></tr></table></td></tr>
<tr><td>537</td><td>QuoteType</td><td>Y</td><td>1</td><td>62</td><td>unsigned int</td><td>Quote Type<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Tradeable</td></tr><tr><td>101</td><td>Tradeable(Matching) - for Continuous Auction trading models only</td></tr><tr><td>102</td><td>Tradeable(Price without turnover) - for Continuous Auction trading models only</td></tr><tr><td>103</td><td>Special Auction</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>63</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>64</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>295</td><td>NoQuoteEntries</td><td>Y</td><td>1</td><td>65</td><td>Counter</td><td>The number of quote entries for a Mass Quote.</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	66	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	67	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39040	Pad4	U	4	68	Fixed String	not used
<QuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
48	>SecurityID	Y	8	72	signed int	Instrument identifier.
132	>BidPx	N	8	80	PriceType	Bid price/rate.
134	>BidSize	N	8	88	Qty	Quantity of bid.
133	>OfferPx	N	8	96	PriceType	Offer price/rate.
135	>OfferSize	N	8	104	Qty	Quantity of offer.

7.2 Request For Quote Notification

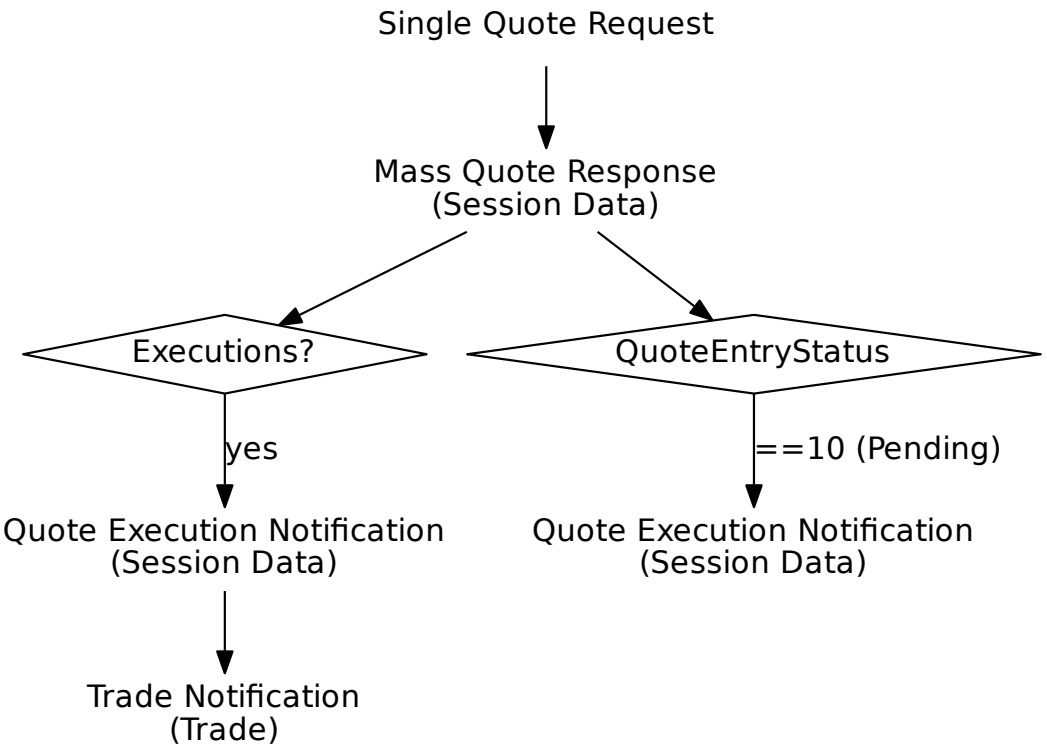
Request For Quote Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10415 (QuoteRequest, MsgType = R)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	64	signed int	Instrument identifier.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
38	OrderQty	N	8	80	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
54	Side	N	1	92	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	PartyExecutingFirm	N	5	93	Fixed String	Submitter of the RFQRequest Valid characters: A-Z,0-9,\x20
39060	Pad6	U	6	98	Fixed String	not used

7.3 Single Quote Request

This message is used to enter a single quote (with clearing information). This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10418 (Quote, MsgType = S)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	48	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
132	BidPx	N	8	56	PriceType	Bid price/rate.
134	BidSize	N	8	64	Qty	Quantity of bid.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
135	OfferSize	N	8	80	Qty	Quantity of offer.
155	SettlCurrFxRate	N	8	88	float	The exchange rate which applies to a non-Euro settlement currency.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
28744	MatchInstCrossID	N	4	100	unsigned int	Self Match Prevention ID.
28710	PriceValidityCheck-Type	Y	1	104	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	105	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>106</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>28723</td><td>QuoteSizeType</td><td>Y</td><td>1</td><td>107</td><td>unsigned int</td><td>Identifies the quoting model.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Total Size (Quote Modification)</td></tr><tr><td>2</td><td>Open Size(Quote Entry)</td></tr></table></td></tr>
<tr><td>537</td><td>QuoteType</td><td>Y</td><td>1</td><td>108</td><td>unsigned int</td><td>Quote Type<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Tradeable</td></tr><tr><td>101</td><td>Tradeable(Matching) - for Continuous Auction trading models only</td></tr><tr><td>102</td><td>Tradeable(Price without turnover) - for Continuous Auction trading models only</td></tr><tr><td>103</td><td>Special Auction</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>109</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>110</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	111	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	112	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25007	FreeText1	N	12	113	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	125	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	137	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	153	Fixed String	not used

7.4 Mass Quote Response

This message is the acknowledgement for a Mass Quote request. For more details, please refer to the ETI Manual, chapter Maintaining Quotes. For a list of scenarios for the valid values of QuoteEntryStatus, please refer to the ETI Manual, chapter Quote Entry Status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier generated by the exchange.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28789	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides
39030	Pad3	U	3	77	Fixed String	not used
<QuoteEntryAckGrp>						Cardinality: 0-200, Record counter: NoQuoteSideEntries

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
28788	>CxlSize	N	8	88	Qty	Cancelled quantity
368	>QuoteEntryReject-Reason	N	4	96	unsigned int	Reason code indicating why the quote entry has been rejected. Valid values are listed after this table.
1167	>QuoteEntryStatus	Y	1	100	unsigned int	Identifies the status of an individual quote. Value: Description 0: Accepted with warning 5: Rejected 6: Removed from Market 10: Pending
54	>Side	Y	1	101	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
39020	>Pad2	U	2	102	Fixed String	not used

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

Valid Value	Description
1	Unknown security
6	Duplicate quote
8	Invalid price
16	Reference price not available
100	Single sided quotes not allowed
103	Invalid usage of quoting model
106	Invalid size
108	Bid price not reasonable
109	Ask price not reasonable
110	Bid price exceeds extended price range
111	Ask price exceeds extended price range
115	Instrument state freeze
116	Deletion already pending
120	Bid value exceeds limit
121	Ask value exceeds limit
122	Instrument cannot be traded by Business Unit
125	Quantity exceeds trader specific limit

126	Value exceeds trader specific limit
127	Invalid quote spread
131	Instrument state does not allow processing
134	Invalid quote type
135	PWT Quote not allowed in current state
136	Standard Quote not allowed in current state
137	PWT Quote not allowed with crossed book
138	Ask side quote not allowed
139	Ask side quote with qty not allowed
140	Invalid change liquidity provision session
144	On-Book trading disabled for instrument type
145	LP licence not assigned
146	SP licence not assigned
147	Liquidity provider protection bid side cancelled
148	Liquidity provider protection ask side cancelled
149	Quantity exceeds instrument specific limit
150	Value exceeds instrument specific limit
151	Issuer is stopped
152	Rejection of matching quote as QRS order would be partially executed
153	Matching quote is not allowed in current instrument state
155	Quote entry outside quoting period not allowed
156	Match price resulting from entry of the matching quote is not a valid price step
161	Quantity exceeds transaction size limit
162	Invalid TradingSessionSubID for instrument
163	Too many orders and quotes in order book
*	More values

7.5 Quote Execution Notification

This message informs about quote match events. For more details, please refer to the ETI Manual, chapter Maintaining Quotes.

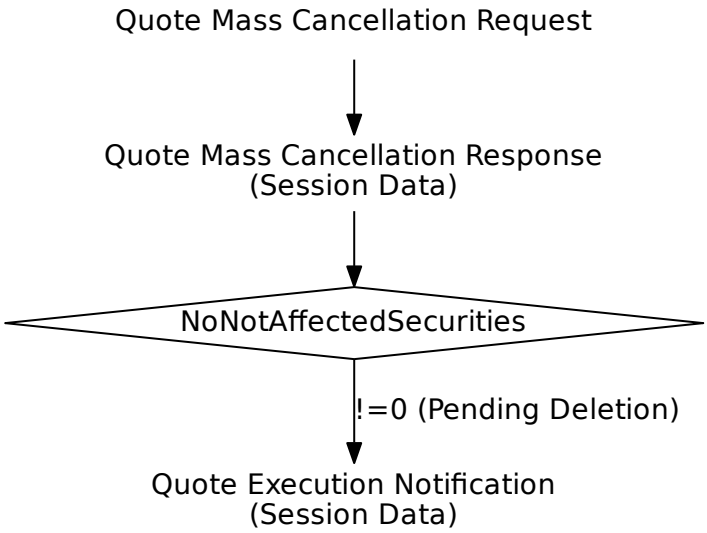
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28706	NoQuoteEvents	Y	1	76	Counter	Number of QuoteEvent repeating group instances.
39030	Pad3	U	3	77	Fixed String	not used
<QuoteEventGrp>						Cardinality: 1-100, Record counter: NoQuoteEvents
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identifier.
28714	>QuoteEventMatchID	N	4	112	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
28539	>QuoteEventType	Y	1	120	unsigned int	Conveys the quote event type. Value: 2 – Modified side 3 – Removed Quote Side 4 – Partially Filled 5 – Filled
28581	>QuoteEventSide	Y	1	121	unsigned int	Side of the quote. Value: 1 – Buy 2 – Sell
28641	>QuoteEventLiquidityInd	N	1	122	unsigned int	Indicates whether the quote added or removed liquidity. Value: 1 – Added Liquidity 2 – Removed Liquidity 4 – Auction

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28733</td><td>>QuoteEventReason</td><td>N</td><td>1</td><td>123</td><td>unsigned int</td><td>Additional information why quote side was removed.<table><tr><th>Value</th><th>Description</th></tr><tr><td>14</td><td>Pending Cancellation Executed</td></tr><tr><td>15</td><td>Invalid Price</td></tr><tr><td>16</td><td>Quote subject to crossing and match prevented</td></tr><tr><td>18</td><td>Quote deleted due to passive liquidity protection</td></tr></table></td></tr>
<tr><td>39040</td><td>>Pad4</td><td>U</td><td>4</td><td>124</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.6 Quote Mass Cancellation Request

This message is used for the mass cancellation of quotes. For more details, please refer to the ETI Manual, chapter Maintaining Quotes. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10408 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>32</td><td>unsigned int</td><td>Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>40</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>N</td><td>4</td><td>44</td><td>unsigned int</td><td>Session ID.</td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>48</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>49</td><td>unsigned int</td><td>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>39060</td><td>Pad6</td><td>U</td><td>6</td><td>50</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.7 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10409 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.

7.8 Quote Mass Cancellation Notification

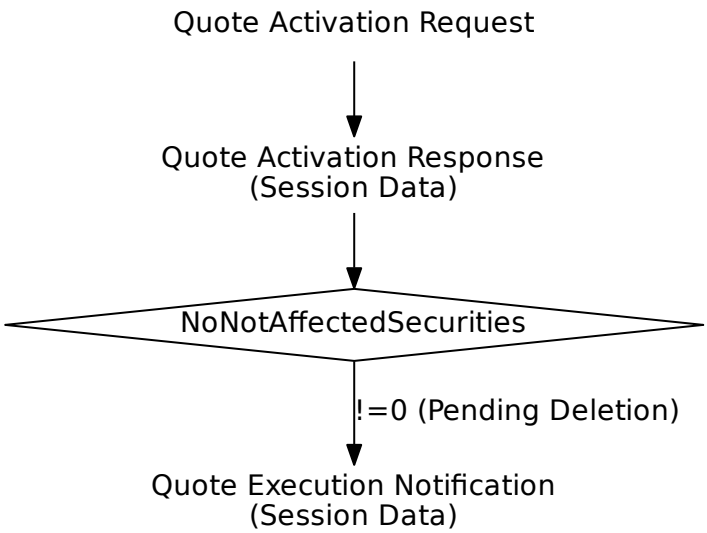
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	84	unsigned int	Session ID.
20036	PartyIDEntering-Trader	N	4	88	unsigned int	Entering User ID.
20612	TargetParty-IDExecutingTrader	N	4	92	unsigned int	Owning User ID.
28707	NoNotAffected-Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. Value: Description 0: No special reason 1: Trading was stopped 2: Emergency 6: Session loss or logout 7: Duplicate Session Login 8: Clearing Risk Control 100: Internal connection loss
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID. Value: Description 1: Participant 2: Market Supervision
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
39000	Pad1	U	1	103	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

7.9 Quote Activation Request

This message is used for inactivation and activation of quotes of a session within the product scope. For more details, please refer to the ETI Manual, chapter Quote Activation/Inactivation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10403 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	32	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	44	unsigned int	Session ID.
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. Value: 1 – Suspend quotes; 2 – Release quotes from suspension
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	49	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	50	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
39050	Pad5	U	5	51	Fixed String	not used

7.10 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10404 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

7.11 Quote Activation Notification

This message informs about an unsolicited inactivation and activation of quotes.

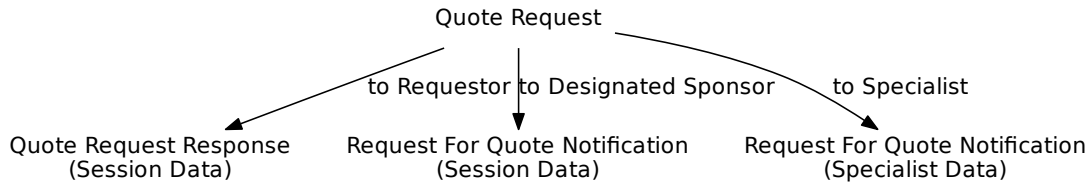
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20036	PartyIDEntering-Trader	N	4	76	unsigned int	Entering User ID.
28707	NoNotAffected-Securities	Y	2	80	Counter	Number of NotAffectedSecurities repeating group instances.
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
1373	MassActionType	Y	1	83	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. Value: 0 = No special reason
39030	Pad3	U	3	85	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

8 Quote and Cross Request

8.1 Quote Request

This message is used to send a Quote Request. For more details, please refer to the ETI Manual, chapter Request for Quote. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10401 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	N	8	32	Qty	Total Order Quantity.
117	QuoteID	N	8	40	unsigned int	Unique identifier for quote. To be set only for RFQ for Specialist
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28761</td><td>RFQPublishIndicator</td><td>Y</td><td>1</td><td>52</td><td>unsigned int</td><td>Defines the distribution modes for a RequestForQuote Request<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Market Data(public)</td></tr><tr><td>2</td><td>Designated Sponsor(private)</td></tr><tr><td>3</td><td>Market Data(public) and Designated Sponsor(private)</td></tr><tr><td>4</td><td>Market Maker(private) and Designated Sponsor(private)</td></tr><tr><td>5</td><td>Market Data(public) and Market Maker(private) and Designated Sponsor(private)</td></tr><tr><td>6</td><td>Specialist(private)</td></tr></table></td></tr>
<tr><td>25139</td><td>RFQRequester-DisclosureInstruction</td><td>Y</td><td>1</td><td>53</td><td>unsigned int</td><td>Instruction to disclose the business unit name of the requester<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>54</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>39000</td><td>Pad1</td><td>U</td><td>1</td><td>55</td><td>Fixed String</td><td>not used</td></tr>
</table>

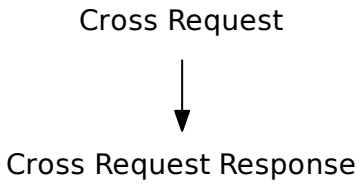
8.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10402 (RequestAcknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

8.3 Cross Request

This message is used to create a Cross Request. For more details, please refer to the ETI Manual, chapter Cross Request. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (CrossRequest, MsgType = DS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
39040	Pad4	U	4	44	Fixed String	not used

8.4 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10119 (RequestAcknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

9 Issuer Model

9.1 Issuer Specific Information

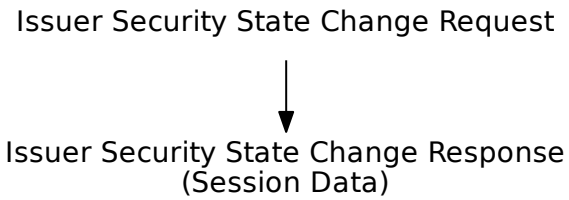
This message provides issuer related private market data.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10316 (MarketDataSnapshotFullRefresh, MsgType = W)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	64	signed int	Instrument identifier.
60	TransactTime	Y	8	72	UTCTimestamp	Transaction timestamp.
31	LastPx	N	8	80	PriceType	Auction price
25156	PotentialExecVolume	N	8	88	Qty	The potential executable volume at the potential executable price
32	LastQty	N	8	96	Qty	Auction quantity
28893	ImbalanceQty	N	8	104	Qty	Auction imbalance/surplus quantity
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
20055	PartyIDSessionID	N	4	116	unsigned int	Liquidity providing session
326	SecurityTradingStatus	N	1	120	unsigned int	Auction imbalance side indicator Value: 7 = Imbalance Buy side; 8 = Imbalance Sell side
39070	Pad7	U	7	121	Fixed String	not used

9.2 Issuer Security State Change Request

This message bis used to change the state of the specified security.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10314 (SecurityStatusDefinitionRequest, MsgType = U27)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
60	TransactTime	N	8	32	UTCTimestamp	Time stamp for the security state change event
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
864	NoEvents	N	1	44	Counter	Number of repeating EventType entries.
965	SecurityStatus	N	1	45	unsigned int	Instrument status Value: Description 6: Knocked-out 7: Knocked-out revoked 12: Knocked-out and suspended

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25155	SoldOutIndicator	N	1	46	unsigned int	Indicator for a Sold Out transaction - Mutually exclusive to SecurityStatus(965) Value: 0 = Revert Sold-out; 1 = Sold-out
39000	Pad1	U	1	47	Fixed String	not used
<SecurityStatusEventGrp>						Cardinality: 0-2, Record counter: NoEvents
867	>EventPx	N	8	48	PriceType	Redemption price - only applicable for EventType(865) = 26
866	>EventDate	N	4	56	LocalMktDate	Date of event.
865	>EventType	Y	1	60	unsigned int	Type of event. Value: 26 = Redemption; 100 = Delisting
39030	>Pad3	U	3	61	Fixed String	not used

9.3 Issuer Security State Change Response

This message confirms a Issuer Security State Change.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10315 (SecurityStatus, MsgType = f)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
28781	SecurityStatusReportID	Y	8	56	UTCTimestamp	Unique report ID for a Security Status Report.

10 Specialist Model

10.1 Request For Quote Notification

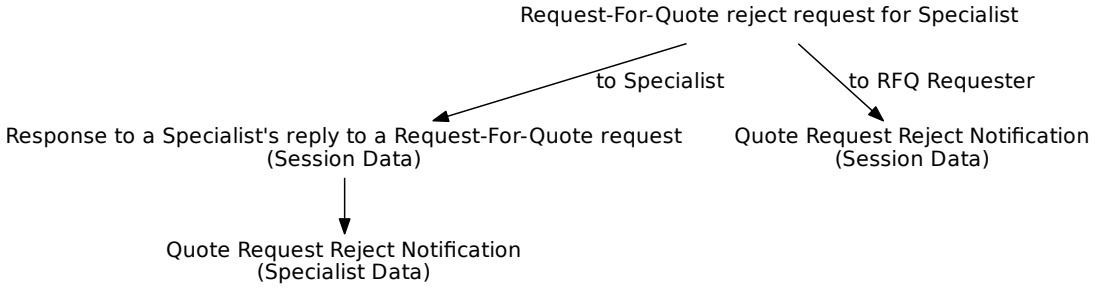
This notification is sent to the Specialist when a member enters a Request For Quote.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10419 (QuoteRequest, MsgType = R)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	64	signed int	Instrument identifier.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
38	OrderQty	N	8	80	Qty	Total Order Quantity.
117	QuoteID	N	8	88	unsigned int	QRS workflow identifier
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
54	Side	N	1	100	unsigned int	Side of the order. Value: 1 — Buy; 2 — Sell
22001	PartyExecutingFirm	Y	5	101	Fixed String	Submitter of the RFQRequest Valid characters: A-Z,0-9,\x20
39060	Pad6	U	6	106	Fixed String	not used

10.2 Request-For-Quote reject request for Specialist

This request is used by the Specialist to reject a Request for Quote. This message is sent to the service "Order and Quote Management".



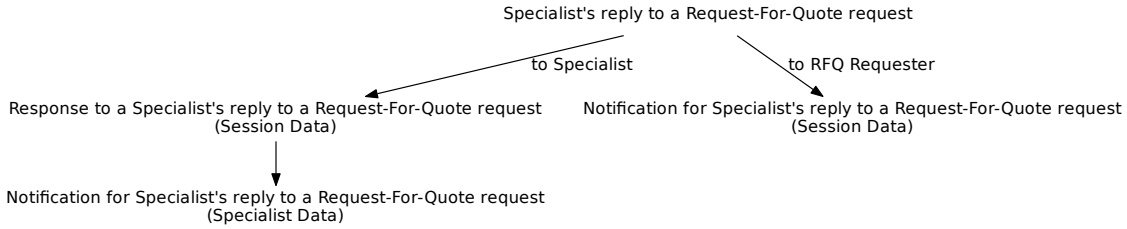
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10421 (QuoteRequestReject, MsgType = AG)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
117	QuoteID	Y	8	32	unsigned int	QRS workflow identifier
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
658	QuoteRequestReject-Reason	Y	1	44	unsigned int	Reason for a quote request reject.

Value	Description
2	Exchange (Security) Closed
99	Other
100	Requested size too small
101	Requested size too big
102	No valid quote from issuer
103	Sold out
104	Trading restriction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	PartyExecutingFirm	Y	5	45	Fixed String	Submitter of the RFQRequest Valid characters: A-Z,0-9,\x20
39060	Pad6	U	6	50	Fixed String	not used

10.3 Specialist's reply to a Request-For-Quote request

This request is used by the Specialist to send a private Quote Request Reply to the dedicated member. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10422 (Quote, MsgType = S)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
117	QuoteID	Y	8	32	unsigned int	QRS workflow identifier
132	BidPx	N	8	40	PriceType	Bid price/rate.
134	BidSize	N	8	48	Qty	Quantity of bid.
133	OfferPx	N	8	56	PriceType	Offer price/rate.
135	OfferSize	N	8	64	Qty	Quantity of offer.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
22001	PartyExecutingFirm	Y	5	76	Fixed String	Submitter of the RFQRequest Valid characters: A-Z,0-9,\x20
39070	Pad7	U	7	81	Fixed String	not used

10.4 Quote Request Reject Notification

This notification is sent when either the Specialist directly rejects the Request for Quote or the timeout is triggered in T7.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10420 (QuoteRequest, MsgType = R)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>48</td><td>SecurityID</td><td>Y</td><td>8</td><td>64</td><td>signed int</td><td>Instrument identifier.</td></tr>
<tr><td>17</td><td>ExecID</td><td>Y</td><td>8</td><td>72</td><td>UTCTimestamp</td><td>Transaction timestamp.</td></tr>
<tr><td>117</td><td>QuoteID</td><td>N</td><td>8</td><td>80</td><td>unsigned int</td><td>QRS workflow identifier</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>88</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>658</td><td>QuoteRequestReject-Reason</td><td>Y</td><td>1</td><td>92</td><td>unsigned int</td><td>Reason for a quote request reject.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Exchange (Security) Closed</td></tr><tr><td>99</td><td>Other</td></tr><tr><td>100</td><td>Requested size too small</td></tr><tr><td>101</td><td>Requested size too big</td></tr><tr><td>102</td><td>No valid quote from issuer</td></tr><tr><td>103</td><td>Sold out</td></tr><tr><td>104</td><td>Trading restriction</td></tr><tr><td>105</td><td>RequestForQuote request timed out</td></tr></table></td></tr>
<tr><td>22001</td><td>PartyExecutingFirm</td><td>Y</td><td>5</td><td>93</td><td>Fixed String</td><td>Submitter of the RFQRequest
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>39060</td><td>Pad6</td><td>U</td><td>6</td><td>98</td><td>Fixed String</td><td>not used</td></tr>
</table>

10.5 Response to a Specialist's reply to a Request-For-Quote request

This synchronous response is the answer to the Specialist after replying to a member's Request for Quote.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10423 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

10.6 Notification for Specialist's reply to a Request-For-Quote request

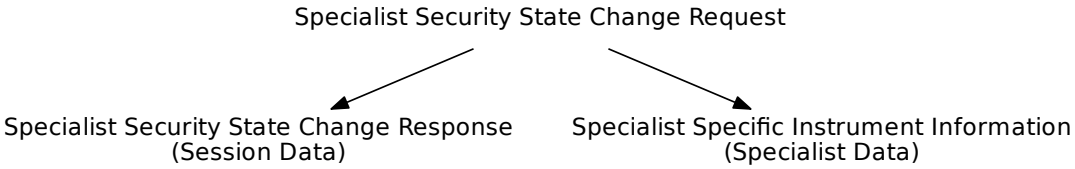
This notification is received by the Specialist after replying to a member's Request for Quote.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10424 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	64	signed int	Instrument identifier.
60	TransactTime	Y	8	72	UTCTimestamp	Transaction timestamp.
117	QuoteID	N	8	80	unsigned int	QRS workflow identifier
132	BidPx	N	8	88	PriceType	Bid price/rate.
134	BidSize	N	8	96	Qty	Quantity of bid.
133	OfferPx	N	8	104	PriceType	Offer price/rate.
135	OfferSize	N	8	112	Qty	Quantity of offer.
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.
22001	PartyExecutingFirm	Y	5	124	Fixed String	Submitter of the RFQRequest Valid characters: A-Z,0-9,\x20
39070	Pad7	U	7	129	Fixed String	not used

10.7 Specialist Security State Change Request

This request is used by the Specialist to freeze or unfreeze the order book for instruments that are serviced by that Specialist.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10317 (SecurityStatusDefinitionRequest, MsgType = U27)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
865	EventType	Y	1	36	unsigned int	Identifier for an Instrument Event Value: 111 — Instrument state Freeze Value: 112 — Cancel instrument state Freeze
39030	Pad3	U	3	37	Fixed String	not used

10.8 Specialist Specific Instrument Information

This notification is sent to the Specialist when the Specialist changes instrument state.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10319 (SecurityStatus, MsgType = f)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	64	signed int	Instrument identifier.
60	TransactTime	Y	8	72	UTCTimestamp	Transaction timestamp.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>80</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>865</td><td>EventType</td><td>Y</td><td>1</td><td>84</td><td>unsigned int</td><td>Instrument event<table><tr><th>Value</th><th>Description</th></tr><tr><td>106</td><td>Instrument state Closed</td></tr><tr><td>107</td><td>Instrument state Restricted</td></tr><tr><td>108</td><td>Instrument state Book</td></tr><tr><td>111</td><td>Instrument state Freeze</td></tr><tr><td>113</td><td>Instrument state Pre Call</td></tr><tr><td>104</td><td>Instrument assignment added</td></tr><tr><td>105</td><td>Instrument assignment removed</td></tr><tr><td>114</td><td>End of Restatement</td></tr></table></td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>85</td><td>Fixed String</td><td>not used</td></tr>
</table>

10.9 Specialist Security State Change Response

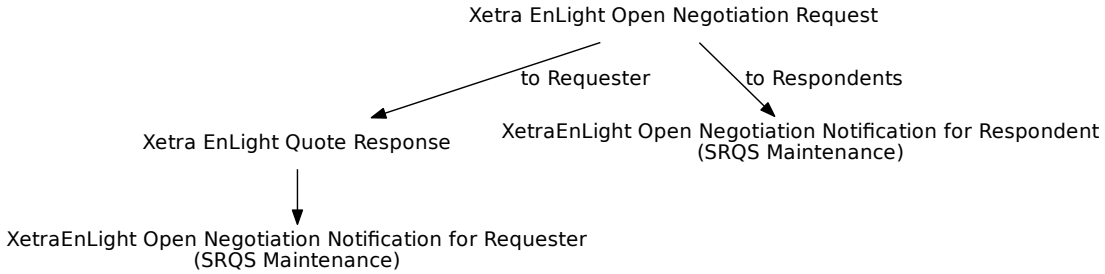
This synchronous response is the answer to the Specialist Security State Change Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10318 (SecurityStatus, MsgType = f)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
28781	SecurityStatusReportID	Y	8	56	UTCTimestamp	Unique report ID for a Security Status Report.

11 Selective Request for Quote Service

11.1 Xetra EnLight Open Negotiation Request

This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10800 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
132	BidPx	N	8	32	PriceType	Bid price/rate.
133	OfferPx	N	8	40	PriceType	Offer price/rate.
38	OrderQty	Y	8	48	Qty	Total Order Quantity.
62	ValidUntilTime	N	8	56	UTCTimestamp	Time until an entity is valid.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
64	SettlDate	N	4	68	LocalMktDate	The date on which settlement is to be effected.
1461	NoTargetPartyIDs	Y	1	72	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp-DisclosureInstruction	Y	1	73	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
54	Side	N	1	74	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	Y	1	75	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	Y	1	76	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
1172	RespondentType	Y	1	77	unsigned int	Specifies the type of respondents requested. Value: 2 = Respondents specified by requestor; 100 = Respondents specified by requestor and SmartRfQ processing; 101 = Respondents specified by SmartRfQ processing
22001	PartyExecutingFirm	Y	5	78	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	83	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25172	FreeText5	N	132	89	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
131	QuoteReqID	N	20	221	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
39070	Pad7	U	7	241	Fixed String	not used
<XetraEnLightTargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetPartyIDExecutingTrader	U	4	248	unsigned int	not used
22601	>TargetPartyExecutingFirm	N	5	252	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetPartyExecutingTrader	N	6	257	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	263	Fixed String	not used

11.2 Xetra EnLight Quote Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10803 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
117	QuoteID	N	8	32	unsigned int	System defined unique quote identifier
28758	NegotiationID	Y	4	40	unsigned int	ID of a SRQS negotiation
131	QuoteReqID	N	20	44	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E

11.3 XetraEnLight Open Negotiation Notification for Requester

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10810 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	48	signed int	Instrument identifier.
132	BidPx	N	8	56	PriceType	Bid price/rate.
133	OfferPx	N	8	64	PriceType	Offer price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
38	OrderQty	Y	8	72	Qty	Total Order Quantity.
31	LastPx	N	8	80	PriceType	Price of this fill.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
126	ExpireTime	N	8	96	UTCTimestamp	Time an entity expires.
28758	NegotiationID	Y	4	104	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	108	signed int	Product identifier.
25150	NumberOf-Respondents	N	4	112	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	116	LocalMktDate	The date on which settlement is to be effected.
297	QuoteStatus	Y	1	120	unsigned int	Identifies the status of the quote acknowledgement. Value: 16 — Description: Active
1461	NoTargetPartyIDs	Y	1	121	Counter	Number of TargetParties records.
54	Side	N	1	122	unsigned int	Side of the order. Value: 1 — Description: Buy Value: 2 — Description: Sell
25145	NumberOfResp-DisclosureInstruction	Y	1	123	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 — Description: No Value: 1 — Description: Yes
1172	RespondentType	Y	1	124	unsigned int	Specifies the type of respondents requested. Value: 2 — Description: Respondents specified by requestor Value: 100 — Description: Respondents specified by requestor and SmartRfQ processing Value: 101 — Description: Respondents specified by SmartRfQ processing
22001	PartyExecutingFirm	Y	5	125	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22012	PartyExecutingTrader	Y	6	130	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	136	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	142	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25172	FreeText5	N	132	162	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39020	Pad2	U	2	294	Fixed String	not used
<XetraEnLightTargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetPartyIDExecutingTrader	N	4	296	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetPartyExecutingFirm	N	5	300	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetPartyExecutingTrader	N	6	305	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	311	Fixed String	not used

11.4 XetraEnLight Open Negotiation Notification for Respondent

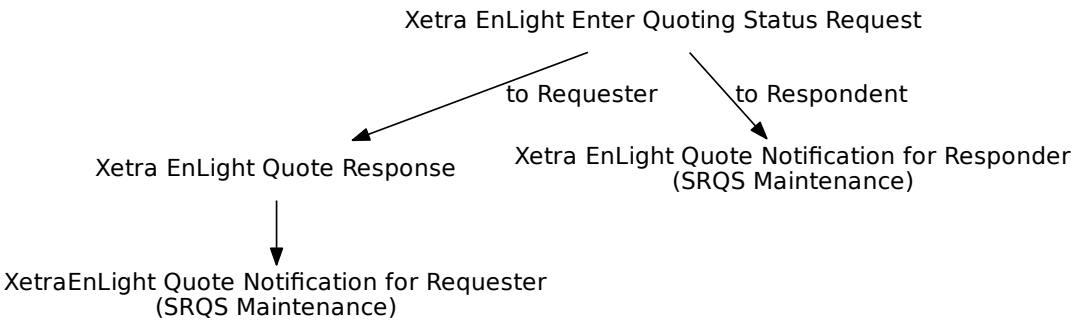
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10811 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28764	NegotiationStartTime	N	8	48	UTCTimestamp	Start time of SRQS negotiation
48	SecurityID	Y	8	56	signed int	Instrument identifier.
132	BidPx	N	8	64	PriceType	Bid price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	72	PriceType	Offer price/rate.
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.
126	ExpireTime	N	8	88	UTCTimestamp	Time an entity expires.
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	100	signed int	Product identifier.
25150	NumberOf-Respondents	N	4	104	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	108	LocalMktDate	The date on which settlement is to be effected.
297	QuoteStatus	Y	1	112	unsigned int	Identifies the status of the quote acknowledgement. Value: 16 – Active
54	Side	N	1	113	unsigned int	Side of the order. Value: 1 – Buy; 2 – Sell
1172	RespondentType	Y	1	114	unsigned int	Specifies the type of respondents requested. Value: 2 – Respondents specified by requestor; 101 – Respondents specified by SmartRfQ processing
22001	PartyExecutingFirm	N	5	115	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	120	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	126	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-Firm	Y	5	132	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	Y	6	137	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	143	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25172	FreeText5	N	132	163	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39000	Pad1	U	1	295	Fixed String	not used

11.5 Xetra EnLight Enter Quoting Status Request

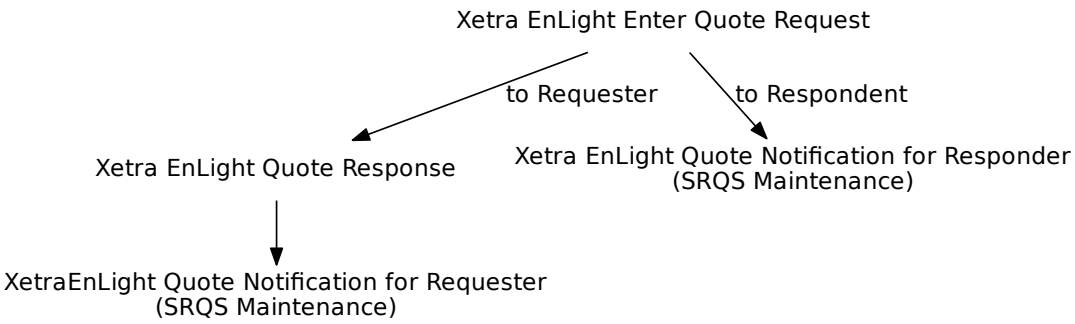
This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10817 (MassQuoteAcknowledgement, MsgType = b)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
28758	NegotiationID	Y	4	28	unsigned int	ID of a SRQS negotiation
28787	QuotingStatus	Y	1	32	unsigned int	Quoting status for the executing party Value: Description 2: Open/Working 3: Closed/Inactive
22001	PartyExecutingFirm	Y	5	33	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	38	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
39040	Pad4	U	4	44	Fixed String	not used

11.6 Xetra EnLight Enter Quote Request

This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10802 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
132	BidPx	N	8	24	PriceType	Bid price/rate.
133	OfferPx	N	8	32	PriceType	Offer price/rate.
134	BidSize	N	8	40	Qty	Quantity of bid.
135	OfferSize	N	8	48	Qty	Quantity of offer.
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.

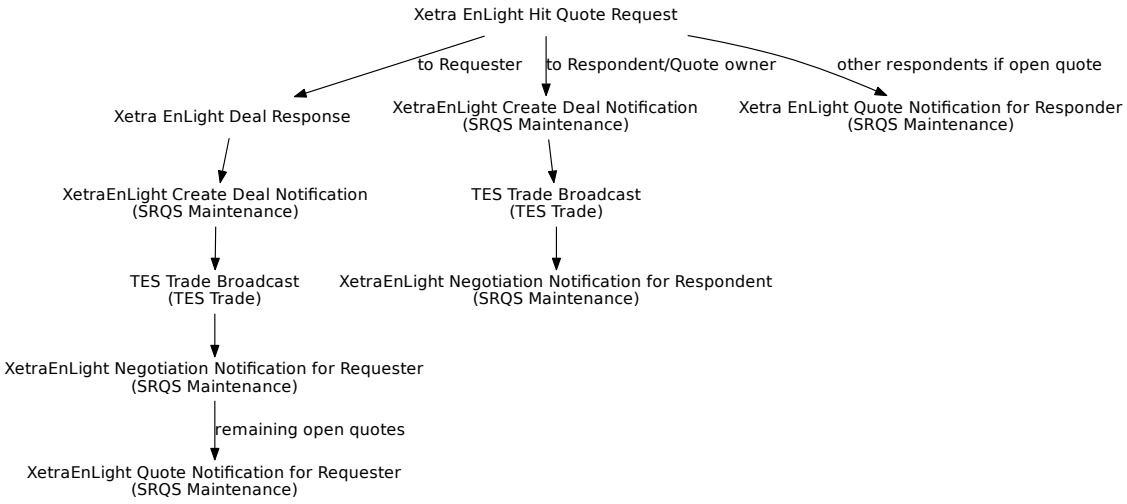
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28758	NegotiationID	Y	4	84	unsigned int	ID of a SRQS negotiation
25127	ValueCheckType-Quantity	Y	1	88	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
25126	ValueCheckTypeValue	Y	1	89	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
1815	TradingCapacity	Y	1	90	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	Y	1	91	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
25124	ExecutingTrader-Qualifier	Y	1	92	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	93	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
22001	PartyExecutingFirm	Y	5	94	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	99	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	105	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	117	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	129	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	145	Fixed String	not used

11.7 Xetra EnLight Hit Quote Request

This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10804 (QuoteResponse, MsgType = AJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
117	QuoteID	N	8	24	unsigned int	System defined unique quote identifier
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
44	Price	N	8	40	PriceType	Threshold for random allocation selection. Selected price needs to be better or equal.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28758	NegotiationID	Y	4	76	unsigned int	ID of a SRQS negotiation
54	Side	Y	1	80	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25127	ValueCheckType-Quantity	Y	1	81	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Y	1	82	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 – Do not check; 1 – Check
1815	TradingCapacity	Y	1	83	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal
23002	OrderAttribute-LiquidityProvision	Y	1	84	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
25124	ExecutingTrader-Qualifier	Y	1	85	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1002	AllocMethod	Y	1	86	unsigned int	Identifier for the trade quantity allocation method Value: 1 – Automatic (Random); 3 – Manual

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	87	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1724	OrderOrigination	N	1	88	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 = Order received from a direct access customer
22001	PartyExecutingFirm	N	5	89	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	94	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
1041	FirmTradeID	N	20	100	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	120	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	132	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	144	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

11.8 Xetra EnLight Quote Notification for Responder

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10807 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
117	QuoteID	N	8	48	unsigned int	System defined unique quote identifier
1751	SecondaryQuoteID	N	8	56	unsigned int	Unique secondary identifier for quote
132	BidPx	N	8	64	PriceType	Bid price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
134	BidSize	N	8	72	Qty	Quantity of bid.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
135	OfferSize	N	8	88	Qty	Quantity of offer.
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation
1815	TradingCapacity	N	1	100	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: Description 1: Customer (Agency) 5: Principal (Proprietary) 6: Market Maker 9: Riskless Principal
28787	QuotingStatus	Y	1	101	unsigned int	Quoting status for the executing party Value: Description 1: Open/Active 2: Open/Working 3: Closed/Inactive 4: Open/Not Responded
28733	QuoteEventReason	N	1	102	unsigned int	Additional information why quote side was removed. Value: Description 19: Price was not top of quote book. 20: Requester choose selection by the random algorithm. 21: Requester manually selected the quote
22001	PartyExecutingFirm	Y	5	103	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	108	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	114	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
131	QuoteReqID	N	20	120	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	140	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	152	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	164	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39040	Pad4	U	4	180	Fixed String	not used

11.9 XetraEnLight Quote Notification for Requester

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10816 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	N	8	40	UTCTimestamp	Transaction timestamp.
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1003	TradeID	N	4	52	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
131	QuoteReqID	N	20	56	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
295	NoQuoteEntries	Y	1	76	Counter	The number of quote entries for a Mass Quote.
39030	Pad3	U	3	77	Fixed String	not used
<SRQSQuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
60	>TransactTime	N	8	80	UTCTimestamp	Transaction timestamp.
117	>QuoteID	N	8	88	unsigned int	Customer defined mass quote identifier.
1751	>SecondaryQuoteID	N	8	96	unsigned int	Unique secondary identifier for quote
132	>BidPx	N	8	104	PriceType	Bid price/rate.
134	>BidSize	N	8	112	Qty	Quantity of bid.
133	>OfferPx	N	8	120	PriceType	Offer price/rate.
135	>OfferSize	N	8	128	Qty	Quantity of offer.
20012	>PartyIDExecuting-Trader	N	4	136	unsigned int	Anonymous SmartRFQ user ID
28787	>QuotingStatus	Y	1	140	unsigned int	Quoting status for the executing party Value: Description 1: Open/Active 2: Open/Working 3: Closed/Inactive 4: Open/Not Responded
22001	>PartyExecutingFirm	N	5	141	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-Trader	N	6	146	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	>PartyEnteringTrader	N	6	152	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
39020	>Pad2	U	2	158	Fixed String	not used

11.10 Xetra EnLight Deal Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10805 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	32	signed int	Instrument identifier.
117	QuoteID	N	8	40	unsigned int	System defined unique quote identifier
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation
1003	TradeID	N	4	52	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1040	SecondaryTradeID	N	4	56	unsigned int	Secondary Trade ID resulting from a Trade.
1041	FirmTradeID	N	20	60	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	80	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
39040	Pad4	U	4	100	Fixed String	not used

11.11 XetraEnLight Create Deal Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10808 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
31	LastPx	Y	8	48	PriceType	Price of this fill.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
117	QuoteID	Y	8	64	unsigned int	System defined unique quote identifier

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	72	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	80	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	96	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28758	NegotiationID	Y	4	104	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	108	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
64	SettlDate	N	4	112	LocalMktDate	The date on which settlement is to be effected.
1815	TradingCapacity	Y	1	116	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal

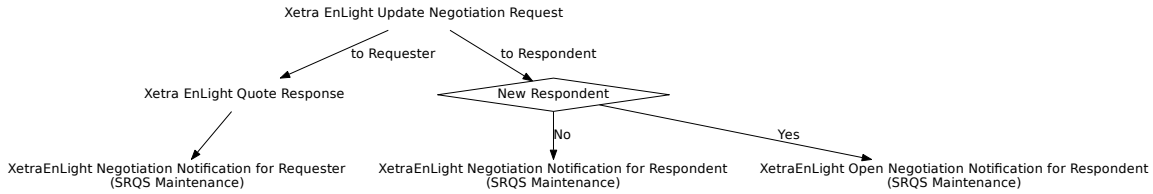
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
939	TrdRptStatus	Y	1	117	unsigned int	Trade Report status Value: 0 – Accepted
1011	MessageEventSource	Y	1	118	char	Receiver of a message. Value: R – Broadcast to requestor; Q – Broadcast to quote submitter
54	Side	Y	1	119	unsigned int	Side of the order. Value: 1 – Buy; 2 – Sell
1002	AllocMethod	Y	1	120	unsigned int	Identifier for the trade quantity allocation method Value: 1 – Automatic (Random); 3 – Manual
28769	NoOrderBookItems	Y	1	121	Counter	
23002	OrderAttribute-LiquidityProvision	Y	1	122	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
25124	ExecutingTrader-Qualifier	Y	1	123	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	124	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
22401	RootPartyExecuting-Firm	N	5	125	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	130	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22436	RootPartyEntering-Trader	N	6	136	Fixed String	Name of the entering root party user/trader. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22601	TargetPartyExecuting-Firm	N	5	142	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	N	6	147	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
1041	FirmTradeID	N	20	153	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	173	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25007	FreeText1	N	12	193	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	205	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	217	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	233	Fixed String	not used
<OrderBookItemGrp>						Cardinality: 0-26, Record counter: NoOrderBookItems
25132	>BestBidPx	N	8	240	PriceType	On-book trading best bid price
25134	>BestBidSize	N	8	248	Qty	On-book trading best bid quantity
25133	>BestOfferPx	N	8	256	PriceType	On-book trading best offer price
25135	>BestOfferSize	N	8	264	Qty	On-book trading best ask quantity
1024	>MDBookType	Y	1	272	unsigned int	Type of market data Value: 1 – Top of book Value: 2 – Price depth (aggregated)
1173	>MDSubBookType	N	1	273	unsigned int	Sub-type/qualifier of market data Value: 2 – Volume Weighted Average
39060	>Pad6	U	6	274	Fixed String	not used

11.12 Xetra EnLight Update Negotiation Request

This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10801 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
132	BidPx	N	8	24	PriceType	Bid price/rate.
133	OfferPx	N	8	32	PriceType	Offer price/rate.
38	OrderQty	Y	8	40	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28758	NegotiationID	Y	4	52	unsigned int	ID of a SRQS negotiation
64	SettlDate	N	4	56	LocalMktDate	The date on which settlement is to be effected.
1461	NoTargetPartyIDs	Y	1	60	Counter	Number of TargetParties records.
25145	NumberOfResp-DisclosureInstruction	Y	1	61	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	62	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
298	QuoteCancelType	N	1	63	unsigned int	Identifies the type of quote cancel. Value: 4 = Cancel All Quotes
22001	PartyExecutingFirm	Y	5	64	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	69	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25172	FreeText5	N	132	75	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39000	Pad1	U	1	207	Fixed String	not used
<XetraEnLightTargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetPartyIDExecutingTrader	N	4	208	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetPartyExecutingFirm	N	5	212	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetPartyExecutingTrader	N	6	217	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	223	Fixed String	not used

11.13 XetraEnLight Negotiation Notification for Requester

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10812 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
21001	TrdRegTSExecution-Time	N	8	48	UTCTimestamp	Time of the last SRQS Deal
132	BidPx	N	8	56	PriceType	Bid price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	64	PriceType	Offer price/rate.
38	OrderQty	Y	8	72	Qty	Total Order Quantity.
31	LastPx	N	8	80	PriceType	Price of this fill.
151	LeavesQty	N	8	88	Qty	Remaining quantity of an order.
32	LastQty	N	8	96	Qty	Quantity executed in this fill.
28758	NegotiationID	Y	4	104	unsigned int	ID of a SRQS negotiation
25150	NumberOf-Respondents	N	4	108	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	112	LocalMktDate	The date on which settlement is to be effected.
297	QuoteStatus	Y	1	116	unsigned int	Identifies the status of the quote acknowledgement. Value: 6 = Removed; 16 = Active
1461	NoTargetPartyIDs	Y	1	117	Counter	Number of TargetParties records.
25145	NumberOfResp-DisclosureInstruction	Y	1	118	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
54	Side	N	1	119	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	PartyExecutingFirm	Y	5	120	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	125	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	131	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	137	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25172	FreeText5	N	132	157	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	289	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<XetraEnLightTargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetPartyIDExecutingTrader	N	4	296	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetPartyExecutingFirm	N	5	300	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetPartyExecutingTrader	N	6	305	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	311	Fixed String	not used

11.14 XetraEnLight Negotiation Notification for Respondent

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10813 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
132	BidPx	N	8	48	PriceType	Bid price/rate.
133	OfferPx	N	8	56	PriceType	Offer price/rate.
151	LeavesQty	N	8	64	Qty	Remaining quantity of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28758	NegotiationID	Y	4	72	unsigned int	ID of a SRQS negotiation
25150	NumberOf-Respondents	N	4	76	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	80	LocalMktDate	The date on which settlement is to be effected.
297	QuoteStatus	Y	1	84	unsigned int	Identifies the status of the quote acknowledgement. Value: Description 6: Removed 16: Active
54	Side	N	1	85	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
22001	PartyExecutingFirm	N	5	86	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	91	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	97	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-Firm	Y	5	103	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	Y	6	108	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	114	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25172	FreeText5	N	132	134	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39060	Pad6	U	6	266	Fixed String	not used

11.15 XetraEnLight Negotiation Status Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10815 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	52	unsigned int	Identifies the status of the quote acknowledgement. Value: 7 — Description: Expired
28762	FirmNegotiationID	N	20	53	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
39070	Pad7	U	7	73	Fixed String	not used

11.16 XetraEnLight Status Notification

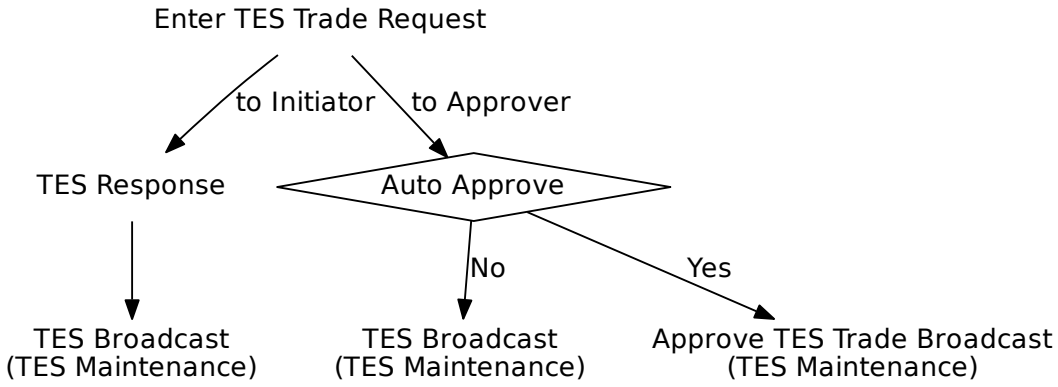
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10814 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
75	TradeDate	N	4	40	LocalMktDate	Business date.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1368</td><td>TradSesEvent</td><td>Y</td><td>1</td><td>44</td><td>unsigned int</td><td>Trading session event type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>101</td><td>Start of Service</td></tr><tr><td>104</td><td>End of Service</td></tr><tr><td>105</td><td>Service Resumed</td></tr></table></td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>45</td><td>Fixed String</td><td>not used</td></tr>
</table>

12 TES Trading

12.1 Enter TES Trade Request

This message is submitted by the Initiator and allows the entry of a TES trade. It specifies all users involved on the buy and sell side of the TES trade (approving users). The general TES trade information is visible to all approving users. After the request has successfully been accepted, the executing user will become the initiating user of the TES trade. This message is sent to the service "T7 Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10600 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
155	SettlCurrFxRate	N	8	48	float	The exchange rate which applies to a non-Euro settlement currency.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
64	SettlDate	N	4	60	LocalMktDate	The date on which settlement is to be effected.
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: 54 — OTC Value: 1005 — Large in scale
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value: 0 — Submit
28709	NoSideAllocs	Y	1	67	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
28583	TradeReportText	N	20	68	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
571	TradeReportID	N	20	88	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39040	Pad4	U	4	108	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	U	4	120	unsigned int	not used
25180	>TESEnrichment-RuleID	N	4	124	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	128	unsigned int	Side of the TES trade. Value: 1 — Buy Value: 2 — Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	>PartyExecutingFirm	Y	5	129	Fixed String	Approving business unit Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-Trader	Y	6	134	Fixed String	Approving user name Valid characters: A-Z,0-9,\x20
39040	>Pad4	U	4	140	Fixed String	not used

12.2 TES Response

This message confirms Enter TES Trade, Modify TES Trade, Delete TES Trade, Approve TES Trade, and Upload TES Trade requests.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.
571	TradeReportID	Y	20	36	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

12.3 TES Status Broadcast

This message informs about the TES status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10615 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance; 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
75	TradeDate	Y	4	40	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type. Value: 101 – Start of Service; 104 – End of Service
39030	Pad3	U	3	45	Fixed String	not used

12.4 TES Broadcast

This message informs about entered, modified or uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10604 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

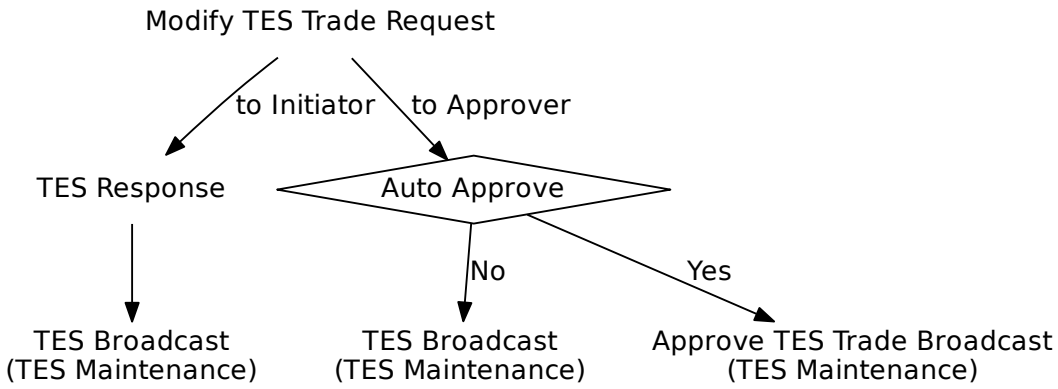
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
483	TransBkdTime	N	8	64	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
155	SettlCurrFxRate	N	8	72	float	The exchange rate which applies to a non-Euro settlement currency.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
2489	PackageID	Y	4	84	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	88	unsigned int	System transaction identifier for a T7 Entry Service transaction.
64	SettlDate	N	4	92	LocalMktDate	The date on which settlement is to be effected.
25181	AutoApprovalRuleID	N	4	96	unsigned int	Auto Approval rule id - only in case of erroneous Auto Approval processing
828	TrdType	Y	2	100	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale
30354	VarTextLen	N	2	102	Counter	Number of used bytes for field VarText (30355).
856	TradeReportType	Y	1	104	unsigned int	Identifies the type of trade notification. Value: 0 = Submit; 2 = Accept; 5 = No/Was (Replaced); 11 = Alleged New; 13 = Alleged No/Was
28709	NoSideAllocs	Y	1	105	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
1011	MessageEventSource	Y	1	106	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28583	TradeReportText	N	20	107	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
571	TradeReportID	N	20	127	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	Y	5	147	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	152	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
39020	Pad2	U	2	158	Fixed String	not used
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs
80	>AllocQty	Y	8	160	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	Y	4	168	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-RuleID	N	4	172	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
22001	>PartyExecutingFirm	Y	5	176	Fixed String	Approving business unit Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-Trader	Y	6	181	Fixed String	Approving user name Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	187	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
1840	>TradeAllocStatus	Y	1	188	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 1 = Pending; 2 = Approved; 3 = Auto Approved; 4 = Uploaded; 5 = Canceled
39030	>Pad3	U	3	189	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30355	VarText	N	2000	0	Variable String	Reason for erroneous Auto Approval processing Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

12.5 Modify TES Trade Request

This message allows the modification of a pending TES trade by its initiating user. As long as the TES trade is not approved by all of its approving users, the modification of the general TES trade information except instrument Id and external references is supported. This also includes the approving users and the number of the approving users involved on the TES trade sides. This message is sent to the service "T7 Entry".



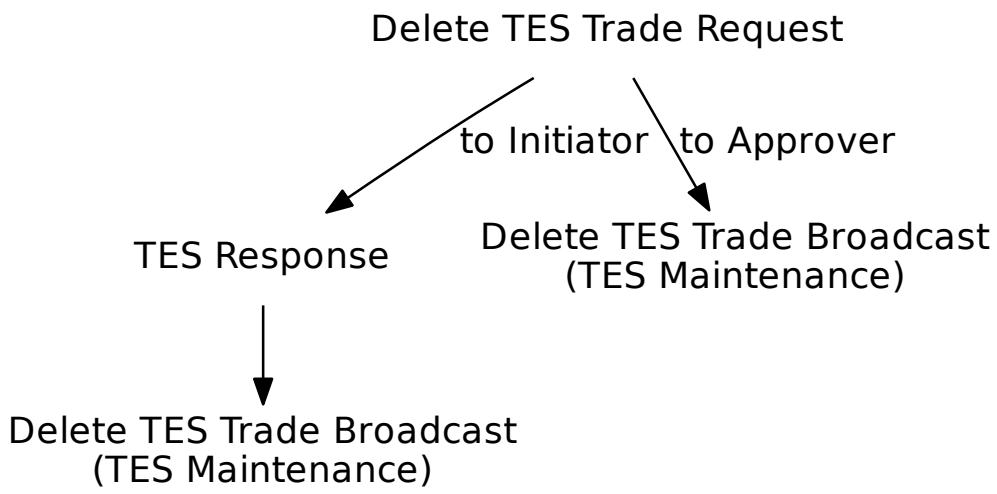
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	48	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
64	SettlDate	N	4	52	LocalMktDate	The date on which settlement is to be effected.
828	TrdType	Y	2	56	unsigned int	Type of TES trade. Value: 54 — OTC Value: 1005 — Large in scale
856	TradeReportType	Y	1	58	unsigned int	Identifies the type of trade notification. Value: 5 — No/Was (Replaced)
28709	NoSideAllocs	Y	1	59	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
28583	TradeReportText	N	20	60	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
571	TradeReportID	N	20	80	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39040	Pad4	U	4	100	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
80	>AllocQty	Y	8	104	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	N	4	112	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-RuleID	N	4	116	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	120	unsigned int	Side of the TES trade. Value: 1 — Buy Value: 2 — Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	>PartyExecutingFirm	Y	5	121	Fixed String	Approving business unit Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-Trader	Y	6	126	Fixed String	Approving user name Valid characters: A-Z,0-9,\x20
39040	>Pad4	U	4	132	Fixed String	not used

12.6 Delete TES Trade Request

This message allows the deletion of a pending TES trade by its initiating user. This message is sent to the service "T7 Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10602 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
2489	PackageID	Y	4	24	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	28	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
828	TrdType	Y	2	36	unsigned int	Type of TES trade. Value: Description 54: OTC 1005: Large in scale
856	TradeReportType	Y	1	38	unsigned int	Identifies the type of trade notification. Value: Description 6: Trade Report Cancel
571	TradeReportID	N	20	39	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39050	Pad5	U	5	59	Fixed String	not used

12.7 Delete TES Trade Broadcast

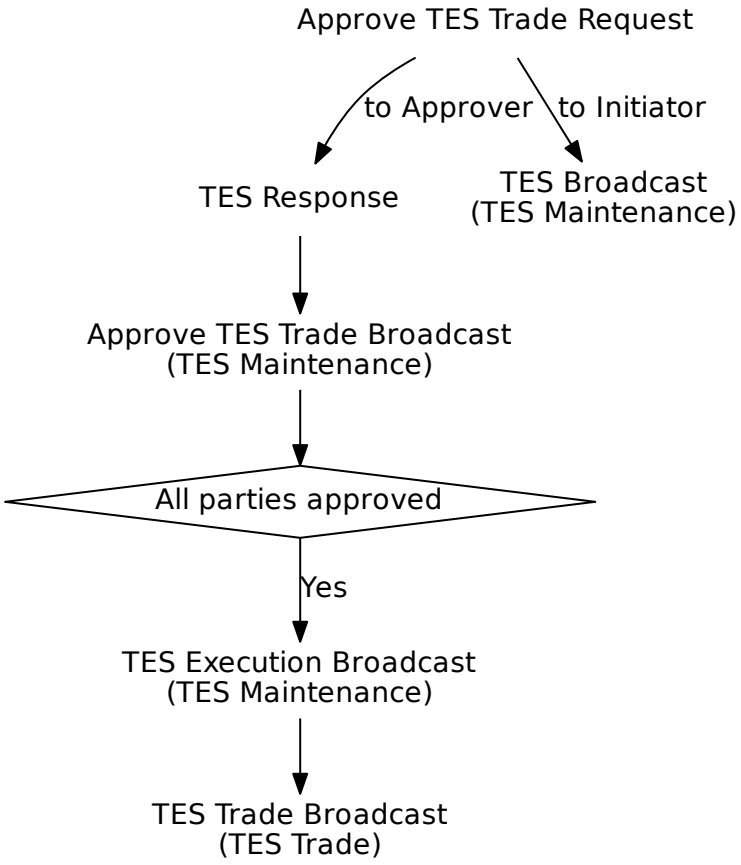
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10606 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
828	TrdType	Y	2	60	unsigned int	Type of TES trade. Value: Description 54: OTC 1005: Large in scale
285	DeleteReason	Y	1	62	unsigned int	Reason for deletion. Value: Description 100: Deletion via the TES Delete Request 101: Automatic deletion due to TES Activity State Change 102: Automatic deletion due to instrument expiration 103: Deletion caused by Clearing/Risk stop 104: Deletion caused by Trading stop
856	TradeReportType	Y	1	63	unsigned int	Identifies the type of trade notification. Value: Description 6: Trade Report Cancel
1011	MessageEventSource	Y	1	64	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
571	TradeReportID	N	20	65	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39030	Pad3	U	3	85	Fixed String	not used

12.8 Approve TES Trade Request

This message allows the approval of a pending TES trade side by its approving user. All TES trade side specific information (e.g. trading capacity, open/close indicator, text fields) needs to be specified in this request. A TES trade also needs to be approved by the initiating user if the initiating user is identical to an approving user, i.e. if the user who was initiating the TES trade is also involved on any side of the same TES trade. This message is sent to the service "T7 Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10603 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
20003	PartyIDClientID	N	8	24	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
80	AllocQty	Y	8	48	Qty	Quantity of the particular trade side in the TES trade.
2489	PackageID	Y	4	56	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	72	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale
1815	TradingCapacity	Y	1	74	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal
856	TradeReportType	Y	1	75	unsigned int	Identifies the type of trade notification. Value: 2 = Accept
54	Side	Y	1	76	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	Y	1	77	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	Y	1	78	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	Y	1	79	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	80	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	81	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1724	OrderOrigination	N	1	82	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer
571	TradeReportID	N	20	83	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	103	Fixed String	Approving business unit Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	108	Fixed String	Approving user name Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	114	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	126	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	138	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39060	Pad6	U	6	154	Fixed String	not used

12.9 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10607 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
155	SettlCurrFxRate	N	8	80	float	The exchange rate which applies to a non-Euro settlement currency.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
2489	PackageID	Y	4	92	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	96	unsigned int	System transaction identifier for a T7 Entry Service transaction.
70	AllocID	Y	4	100	unsigned int	Unique identifier for a TES Trade side.
64	SettlDate	N	4	104	LocalMktDate	The date on which settlement is to be effected.
25180	TESEnrichmentRuleID	N	4	108	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
25181	AutoApprovalRuleID	N	4	112	unsigned int	Auto Approval Rule ID applied for TES trade approval
828	TrdType	Y	2	116	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale
30354	VarTextLen	N	2	118	Counter	Number of used bytes for field VarText (30355).
54	Side	Y	1	120	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	N	1	121	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25127	ValueCheckType-Quantity	N	1	122	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
856	TradeReportType	Y	1	123	unsigned int	Identifies the type of trade notification. Value: 2 = Accept
1815	TradingCapacity	Y	1	124	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal
1840	TradeAllocStatus	Y	1	125	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 1 = Pending; 2 = Approved; 3 = Auto Approved; 4 = Uploaded; 5 = Canceled
1011	MessageEventSource	Y	1	126	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
571	TradeReportID	N	20	127	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	147	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	152	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	Y	1	158	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
22036	PartyEnteringTrader	Y	6	159	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22401	RootPartyExecuting-Firm	N	5	165	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	170	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	176	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	188	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	200	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
30355	VarText	N	2000	216	Variable String	Reason for erroneous Auto Approval processing Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

Value	Description
1	Participant
2	Market Supervision

12.10 TES Execution Broadcast

This message indicates that all parties have approved the TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10610 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value: 2 = Accept
54	Side	Y	1	67	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1011	MessageEventSource	Y	1	68	char	Receiver of a message. Value: A = Broadcast to approver
39030	Pad3	U	3	69	Fixed String	not used

12.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
119	SettlCurrAmt	Y	8	72	float	The sum of money to be settled.
1072	SideGrossTradeAmt	N	8	80	PriceType	Market value
155	SettlCurrFxRate	N	8	88	float	The exchange rate which applies to a non-Euro settlement currency.
159	AccruedInteresAmt	N	8	96	PriceType	Accrued interest amount
223	CouponRate	N	8	104	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	112	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	120	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootPartyIDInvestmentDecisionMaker	N	8	128	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
2489	PackageID	Y	4	136	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	140	signed int	Product identifier.
1003	TradeID	Y	4	144	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	148	LocalMktDate	Business date.
1506	SideTradeID	Y	4	152	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	156	unsigned int	Session ID.
25113	RootPartyIDSettlementUnit	Y	4	160	unsigned int	Settlement Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25114	RootPartyIDContra-Unit	N	4	164	unsigned int	The identifier of the participant counterparty institution.
25116	RootPartyIDContra-SettlementUnit	N	4	168	unsigned int	Clearing member of the couterparty.
1126	OrigTradeID	N	4	172	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootParty-IDExecutingUnit	Y	4	176	unsigned int	Business Unit ID.
20412	RootParty-IDExecutingTrader	Y	4	180	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	184	unsigned int	Clearing Business Unit ID.
64	SettlDate	Y	4	188	LocalMktDate	The date on which settlement is to be effected.
157	NumDaysInterest	N	4	192	unsigned int	Accrued interest amount
28758	NegotiationID	N	4	196	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	200	unsigned int	Trade ID out of a SRQS Negotiation Event
828	TrdType	N	2	204	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale; 1006 = Eurex/Xetra Enlight triggered trade
30	LastMkt	Y	2	206	unsigned int	Market ID. Value: 3 = XETR; 4 = XVIE; 6 = XMAL; 7 = XBUL; 8 = XBUD; 9 = XLJU; 10 = XPRA; 11 = XZAG; 13 = XFRA; * = More values

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>208</td><td>unsigned int</td><td>Side of the TES trade.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>N</td><td>1</td><td>209</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>210</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Submit</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>7</td><td>(Locked-In) Trade Break</td></tr></table></td></tr>
<tr><td>830</td><td>TransferReason</td><td>Y</td><td>1</td><td>211</td><td>unsigned int</td><td>Identifies the role for which the trade notification is received.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Owner</td></tr><tr><td>2</td><td>Clearer</td></tr></table></td></tr>
<tr><td>1390</td><td>TradePublishIndicator</td><td>Y</td><td>1</td><td>212</td><td>unsigned int</td><td>Indicates if a trade should be reported via the market reporting service.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Deferred publication to market</td></tr><tr><td>3</td><td>Published to market</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28890</td><td>DeliveryType</td><td>Y</td><td>1</td><td>213</td><td>unsigned int</td><td><table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Auslandskassenverein</td></tr><tr><td>2</td><td>Girosammelverwahrung</td></tr><tr><td>3</td><td>Streifbandverwahrung</td></tr><tr><td>4</td><td>Wertpapierrechnung</td></tr><tr><td>5</td><td>Non-collective safe custody securities to be settled via T2S</td></tr></table></td></tr>
<tr><td>28896</td><td>LastCouponDeviation-Indicator</td><td>N</td><td>1</td><td>214</td><td>unsigned int</td><td>Last coupon deviation indicator<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Short period</td></tr><tr><td>2</td><td>Long period</td></tr><tr><td>3</td><td>Only one coupon</td></tr><tr><td>4</td><td>Short - two interest payments due</td></tr><tr><td>5</td><td>Long - two interest payments due</td></tr><tr><td>6</td><td>Perpetual</td></tr></table></td></tr>
<tr><td>28897</td><td>RefinancingEligibility-Indicator</td><td>N</td><td>1</td><td>215</td><td>unsigned int</td><td>Ability of a security to be accepted for refinancing<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>577</td><td>ClearingInstruction</td><td>N</td><td>1</td><td>216</td><td>unsigned int</td><td>Clearing instructions<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Bilateral netting only</td></tr><tr><td>13</td><td>Self clearing</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>217</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	218	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	219	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1724	OrderOrigination	N	1	220	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 = Order received from a direct access customer
1	Account	N	2	221	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49, \x4D,\x50,\x52
25007	FreeText1	N	12	223	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	235	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	FreeText4	N	16	247	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
120	SettlCurrency	Y	3	263	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z,0-9,\x20
22401	RootPartyExecuting-Firm	Y	5	266	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	271	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearing-Firm	Y	5	277	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25112	RootPartyExecuting-FirmKVNumber	Y	4	282	Fixed String	The KV-Number of the participant Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22491	RootPartySettlement-Account	Y	35	286	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20,\x22-\x7B, \x7D,\x7E

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>22410</td><td>RootPartySettlement-Location</td><td>Y</td><td>3</td><td>321</td><td>Fixed String</td><td>The settlement location of the participant resp. the settlement account of its clearing member.<table><tr><td>Value</td><td>Description</td></tr><tr><td>APK</td><td>APK - Euroclear Finland</td></tr><tr><td>CBF</td><td>CBF - Clearstream Banking Frankfurt</td></tr><tr><td>CBL</td><td>CBL - Clearstream Banking Luxembourg</td></tr><tr><td>CCO</td><td>CCO - Euroclear UK and Ireland</td></tr><tr><td>CIK</td><td>CIK - Euroclear Belgium</td></tr><tr><td>EOC</td><td>EOC - Euroclear Bank</td></tr><tr><td>HEL</td><td>HEL - HELEX Greece</td></tr><tr><td>IBC</td><td>IBC - Iberclear Spain</td></tr><tr><td>INT</td><td>INT - Interbolsa Portugal</td></tr><tr><td>KDP</td><td>KDP - KDPW Poland</td></tr><tr><td>MOT</td><td>MOT - Monte Titoli Italy</td></tr><tr><td>NEC</td><td>NEC - Euroclear Netherlands</td></tr><tr><td>OEB</td><td>OEB - OeKB Austria</td></tr><tr><td>SIC</td><td>SIC - Euroclear France</td></tr><tr><td>SIS</td><td>SIS - Sega Intersettle</td></tr><tr><td>VPC</td><td>VPC - Euroclear Sweden</td></tr><tr><td>VPD</td><td>VPD - VP Denmark</td></tr><tr><td>VPS</td><td>VPS - VPS Norway</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>22490</td><td>RootPartySettlement-Firm</td><td>Y</td><td>5</td><td>324</td><td>Fixed String</td><td>The settlement firm of the participant
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>22417</td><td>RootPartyContraFirm</td><td>N</td><td>5</td><td>329</td><td>Fixed String</td><td>The identifier of the member counterparty institution.
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>25119</td><td>RootPartyContra-SettlementFirm</td><td>N</td><td>5</td><td>334</td><td>Fixed String</td><td>The clearing member of the counterpart.
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>25115</td><td>RootPartyContraFirm-KVNumber</td><td>Y</td><td>4</td><td>339</td><td>Fixed String</td><td>The KV-Number of the participant which was counterparty of a trade.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25117</td><td>RootPartyContra-SettlementAccount</td><td>Y</td><td>35</td><td>343</td><td>Fixed String</td><td>The settlement account of the counterparty resp. the settlement account of its clearing member.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>25118</td><td>RootPartyContra-SettlementLocation</td><td>N</td><td>3</td><td>378</td><td>Fixed String</td><td>The settlement location of the counterparty member resp. the settlement location of its clearing member.
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>APK</td><td>APK - Euroclear Finland</td></tr>
<tr><td>CBF</td><td>CBF - Clearstream Banking Frankfurt</td></tr>
<tr><td>CBL</td><td>CBL - Clearstream Banking Luxembourg</td></tr>
<tr><td>CCO</td><td>CCO - Euroclear UK and Ireland</td></tr>
<tr><td>CIK</td><td>CIK - Euroclear Belgium</td></tr>
<tr><td>EOC</td><td>EOC - Euroclear Bank</td></tr>
<tr><td>HEL</td><td>HEL - HELEX Greece</td></tr>
<tr><td>IBC</td><td>IBC - Iberclear Spain</td></tr>
<tr><td>INT</td><td>INT - Interbolsa Portugal</td></tr>
<tr><td>KDP</td><td>KDP - KDPW Poland</td></tr>
<tr><td>MOT</td><td>MOT - Monte Titoli Italy</td></tr>
<tr><td>NEC</td><td>NEC - Euroclear Netherlands</td></tr>
<tr><td>OEB</td><td>OEB - OeKB Austria</td></tr>
<tr><td>SIC</td><td>SIC - Euroclear France</td></tr>
<tr><td>SIS</td><td>SIS - Sega Intersettle</td></tr>
<tr><td>VPC</td><td>VPC - Euroclear Sweden</td></tr>
<tr><td>VPD</td><td>VPD - VP Denmark</td></tr>
<tr><td>VPS</td><td>VPS - VPS Norway</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>20473</td><td>RootParty-IDExecutionVenue</td><td>N</td><td>4</td><td>381</td><td>Fixed String</td><td>Market Segment Identification Code
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>1903</td><td>RegulatoryTradeID</td><td>N</td><td>52</td><td>385</td><td>Fixed String</td><td>TVTIC - Trading Venue Transaction Identification Code
Valid characters: 0-9,A-Z,a-z</td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>437</td><td>Fixed String</td><td>not used</td></tr>
</table>

13 Other

13.1 Party Action Report

A Member supervisor or T7 market supervision has stopped or released a trader or a business unit for one or all markets.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10042 (PartyActionReport, MsgType = DI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20812	RequestingParty-IDExecutingTrader	N	4	52	unsigned int	Owning User ID
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.
20012	PartyIDExecuting-Trader	N	4	60	unsigned int	Owning User ID.
20816	RequestingParty-IDExecutingSystem	Y	4	64	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	68	unsigned int	Market ID. 3 XETR 4 XVIE 6 XMAL 7 XBUL 8 XBUD 9 XLJU 10 XPRA 11 XZAG 13 XFRA * More values
2329	PartyActionType	Y	1	70	unsigned int	Type of party action report. 1 Halt trading 2 Reinstate
20807	RequestingParty-IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. 1 Participant 2 Market Supervision

13.2 Trade Notification

The Trade Notification message is the legally binding confirmation for a trade. For more details, please refer to the ETI Manual, chapter Trade Notifications.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10500 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 1 = Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	56	PriceType	Price of this fill.
32	LastQty	Y	8	64	Qty	Quantity executed in this fill.
119	SettlCurrAmt	Y	8	72	float	The sum of money to be settled.
155	SettlCurrFxRate	N	8	80	float	The exchange rate which applies to a non-Euro settlement currency.
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	96	unsigned int	Exchange Order ID generated by the T7 system.
11	ClOrdID	N	8	104	unsigned int	Client Order ID: Unique participant defined order request identifier.For quotes the QuoteMsgID (1166) is provided in the trade notification.
151	LeavesQty	N	8	112	Qty	Remaining quantity of the order at the time of the execution.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	N	8	120	Qty	Cumulated executed quantity of an order.
1072	SideGrossTradeAmt	N	8	128	PriceType	Market value
159	AccruedInteresAmt	N	8	136	PriceType	Accrued interest amount
223	CouponRate	N	8	144	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	160	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20522	RootParty-IDInvestmentDecision-Maker	N	8	168	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
1003	TradeID	Y	4	176	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1126	OrigTradeID	N	4	180	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootParty-IDExecutingUnit	Y	4	184	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	188	unsigned int	Session ID.
20412	RootParty-IDExecutingTrader	N	4	192	unsigned int	Owning User ID.
25113	RootParty-IDSettlementUnit	Y	4	196	unsigned int	Settlement Business Unit ID.
25026	RootPartyIDClearing-Unit	Y	4	200	unsigned int	Clearing Business Unit ID.
25114	RootPartyIDContra-Unit	N	4	204	unsigned int	The identifier of the participant counterparty institution.
25116	RootPartyIDContra-SettlementUnit	N	4	208	unsigned int	The Settlement Buisness Unit ID of the counter party.
20066	PartyIDSpecialist-Trader	N	4	212	unsigned int	Trader ID of Specialist
25108	OrderIDSfx	N	4	216	unsigned int	System order version number.
1300	MarketSegmentID	Y	4	220	signed int	Product identifier.
1506	SideTradeID	Y	4	224	unsigned int	Private trade identifier of an order or quote match step.
1005	SideTradeReportID	Y	4	228	unsigned int	Unique identifier for each side of a trade (with or without a central counterparty).
2490	TradeNumber	N	4	232	unsigned int	Execution counter.
28582	MatchDate	Y	4	236	LocalMktDate	Business day of the match event.
64	SettlDate	Y	4	240	LocalMktDate	The date on which settlement is to be effected.
880	TrdMatchID	Y	4	244	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>157</td><td>NumDaysInterest</td><td>N</td><td>4</td><td>248</td><td>unsigned int</td><td>Accrued interest amount</td></tr>
<tr><td>30</td><td>LastMkt</td><td>Y</td><td>2</td><td>252</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>3</td><td>XETR</td></tr><tr><td>4</td><td>XVIE</td></tr><tr><td>6</td><td>XMAL</td></tr><tr><td>7</td><td>XBUL</td></tr><tr><td>8</td><td>XBUD</td></tr><tr><td>9</td><td>XLJU</td></tr><tr><td>10</td><td>XPRA</td></tr><tr><td>11</td><td>XZAG</td></tr><tr><td>13</td><td>XFRA</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>254</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Submit</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>7</td><td>(Locked-In) Trade Break</td></tr></table></td></tr>
<tr><td>830</td><td>TransferReason</td><td>Y</td><td>1</td><td>255</td><td>unsigned int</td><td>Identifies the role for which the trade notification is received.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Owner</td></tr><tr><td>2</td><td>Clearer</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>256</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision<table><tr><td>Value</td><td>Description</td></tr><tr><td>3</td><td>Confirmed Trade Report (reporting from recognized markets)</td></tr><tr><td>4</td><td>Auto-match incoming order</td></tr><tr><td>5</td><td>Cross Auction</td></tr><tr><td>7</td><td>Call Auction</td></tr><tr><td>11</td><td>Auto match resting order</td></tr><tr><td>12</td><td>Auto match at midpoint</td></tr><tr><td>14</td><td>Continuous Aution</td></tr></table></td></tr>
<tr><td>28610</td><td>MatchSubType</td><td>N</td><td>1</td><td>257</td><td>unsigned int</td><td>Indicates the auction type the trade originates from.Not filled for uncrossing, i.e.when a complex instrument switches to the instrument state "Continuous".<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Opening auction</td></tr><tr><td>2</td><td>Closing auction</td></tr><tr><td>3</td><td>Intraday auction</td></tr><tr><td>4</td><td>Circuit Breaker auction</td></tr><tr><td>5</td><td>Trade-at-Close</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>258</td><td>unsigned int</td><td>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1444</td><td>SideLiquidityInd</td><td>N</td><td>1</td><td>259</td><td>unsigned int</td><td>Order initiator is passive or aggressive or other<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Added liquidity (passive)</td></tr><tr><td>2</td><td>Removed liquidity (aggressive, includes triggered orders)</td></tr><tr><td>4</td><td>Auction (includes VDO matching at midpoint)</td></tr></table></td></tr>
<tr><td>28890</td><td>DeliveryType</td><td>Y</td><td>1</td><td>260</td><td>unsigned int</td><td>Delivery Type<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Auslandskassenverein</td></tr><tr><td>2</td><td>Girosammelverwahrung</td></tr><tr><td>3</td><td>Streifbandverwahrung</td></tr><tr><td>4</td><td>Wertpapierrechnung</td></tr><tr><td>5</td><td>Non-collective safe custody securities to be settled via T2S</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>261</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28896</td><td>LastCouponDeviation-Indicator</td><td>N</td><td>1</td><td>262</td><td>unsigned int</td><td>Last coupon deviation indicator<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Short period</td></tr><tr><td>2</td><td>Long period</td></tr><tr><td>3</td><td>Only one coupon</td></tr><tr><td>4</td><td>Short - two interest payments due</td></tr><tr><td>5</td><td>Long - two interest payments due</td></tr><tr><td>6</td><td>Perpetual</td></tr></table></td></tr>
<tr><td>28897</td><td>RefinancingEligibility-Indicator</td><td>N</td><td>1</td><td>263</td><td>unsigned int</td><td>Ability of a security to be accepted for refinancing<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>577</td><td>ClearingInstruction</td><td>N</td><td>1</td><td>264</td><td>unsigned int</td><td>Clearing instructions<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Bilateral netting only</td></tr><tr><td>13</td><td>Self clearing</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>265</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>266</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	267	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	268	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1	Account	N	2	269	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52
120	SettlCurrency	Y	3	271	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z,0-9,\x20
15	Currency	Y	3	274	CurrencyType	The ISO Code of the currency in which a price is quoted/shown. Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	277	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	289	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	FreeText4	N	16	301	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
1115	OrderCategory	N	1	317	char	Indicates if the trade notification results from an order or quote. Value: 1 = Order; 2 = Quote
40	OrdType	N	1	318	unsigned int	Order type. Value: 1 = Market; 2 = Limit
22401	RootPartyExecuting-Firm	Y	5	319	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	324	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearing-Firm	Y	5	330	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25112	RootPartyExecuting-FirmKVNumber	Y	4	335	Fixed String	The KV-Number of the participant Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22491	RootPartySettlement-Account	Y	35	339	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20,\x22-\x7B, \x7D,\x7E

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>22410</td><td>RootPartySettlement-Location</td><td>Y</td><td>3</td><td>374</td><td>Fixed String</td><td>The settlement location of the participant resp. the settlement account of its clearing member.<table><tr><td>Value</td><td>Description</td></tr><tr><td>APK</td><td>APK - Euroclear Finland</td></tr><tr><td>CBF</td><td>CBF - Clearstream Banking Frankfurt</td></tr><tr><td>CBL</td><td>CBL - Clearstream Banking Luxembourg</td></tr><tr><td>CCO</td><td>CCO - Euroclear UK and Ireland</td></tr><tr><td>CIK</td><td>CIK - Euroclear Belgium</td></tr><tr><td>EOC</td><td>EOC - Euroclear Bank</td></tr><tr><td>HEL</td><td>HEL - HELEX Greece</td></tr><tr><td>IBC</td><td>IBC - Iberclear Spain</td></tr><tr><td>INT</td><td>INT - Interbolsa Portugal</td></tr><tr><td>KDP</td><td>KDP - KDPW Poland</td></tr><tr><td>MOT</td><td>MOT - Monte Titoli Italy</td></tr><tr><td>NEC</td><td>NEC - Euroclear Netherlands</td></tr><tr><td>OEB</td><td>OEB - OeKB Austria</td></tr><tr><td>SIC</td><td>SIC - Euroclear France</td></tr><tr><td>SIS</td><td>SIS - Sega Intersettle</td></tr><tr><td>VPC</td><td>VPC - Euroclear Sweden</td></tr><tr><td>VPD</td><td>VPD - VP Denmark</td></tr><tr><td>VPS</td><td>VPS - VPS Norway</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>22490</td><td>RootPartySettlement-Firm</td><td>Y</td><td>5</td><td>377</td><td>Fixed String</td><td>The settlement firm of the participant
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>22417</td><td>RootPartyContraFirm</td><td>N</td><td>5</td><td>382</td><td>Fixed String</td><td>The identifier of the member counterparty institution.
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>25119</td><td>RootPartyContra-SettlementFirm</td><td>N</td><td>5</td><td>387</td><td>Fixed String</td><td>The clearing member of the counterpart.
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>25115</td><td>RootPartyContraFirm-KVNumber</td><td>Y</td><td>4</td><td>392</td><td>Fixed String</td><td>The KV-Number of the participant which was counterparty of a trade.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25117</td><td>RootPartyContra-SettlementAccount</td><td>Y</td><td>35</td><td>396</td><td>Fixed String</td><td>The settlement account of the counterparty resp. the settlement account of its clearing member.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>25118</td><td>RootPartyContra-SettlementLocation</td><td>N</td><td>3</td><td>431</td><td>Fixed String</td><td>The settlement location of the counterparty member resp. the settlement location of its clearing member.
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>APK</td><td>APK - Euroclear Finland</td></tr>
<tr><td>CBF</td><td>CBF - Clearstream Banking Frankfurt</td></tr>
<tr><td>CBL</td><td>CBL - Clearstream Banking Luxembourg</td></tr>
<tr><td>CCO</td><td>CCO - Euroclear UK and Ireland</td></tr>
<tr><td>CIK</td><td>CIK - Euroclear Belgium</td></tr>
<tr><td>EOC</td><td>EOC - Euroclear Bank</td></tr>
<tr><td>HEL</td><td>HEL - HELEX Greece</td></tr>
<tr><td>IBC</td><td>IBC - Iberclear Spain</td></tr>
<tr><td>INT</td><td>INT - Interbolsa Portugal</td></tr>
<tr><td>KDP</td><td>KDP - KDPW Poland</td></tr>
<tr><td>MOT</td><td>MOT - Monte Titoli Italy</td></tr>
<tr><td>NEC</td><td>NEC - Euroclear Netherlands</td></tr>
<tr><td>OEB</td><td>OEB - OeKB Austria</td></tr>
<tr><td>SIC</td><td>SIC - Euroclear France</td></tr>
<tr><td>SIS</td><td>SIS - Sega Intersettle</td></tr>
<tr><td>VPC</td><td>VPC - Euroclear Sweden</td></tr>
<tr><td>VPD</td><td>VPD - VP Denmark</td></tr>
<tr><td>VPS</td><td>VPS - VPS Norway</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>22661</td><td>PartySpecialistFirm</td><td>N</td><td>5</td><td>434</td><td>Fixed String</td><td>Business Unit name of Specialist
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>22066</td><td>PartySpecialistTrader</td><td>N</td><td>6</td><td>439</td><td>Fixed String</td><td>Trader name of Specialist
Valid characters: A-Z,0-9,\x20</td></tr>
<tr><td>1903</td><td>RegulatoryTradeID</td><td>N</td><td>52</td><td>445</td><td>Fixed String</td><td>TVTIC - Trading Venue Transaction Identification Code
Valid characters: 0-9,A-Z,a-z</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20473	RootParty-IDExecutionVenue	N	4	497	Fixed String	Market Segment Identification Code Valid characters: \x20,\x22-\x7B, \x7D,\x7E
39030	Pad3	U	3	501	Fixed String	not used

13.3 Trade Notification Status

This message informs about the end of the Trade Notification stream for the respective business day.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10501 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 1 = Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	40	unsigned int	Trading session event type. Value: 104 — End of Service
39070	Pad7	U	7	41	Fixed String	not used

13.4 Service Availability

The Service Availability message provides information on the availability of a partition.For more details, please refer to the ETI Manual, chapter Service Availability - partition scope.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10030 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value: 3 — Description: Service Availability
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39020	Pad2	U	2	22	Fixed String	not used
<Message Body>						
25030	MatchingEngineTradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.
25047	T7EntryServiceTradeDate	N	4	36	LocalMktDate	Current business day of T7 Entry Service.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25049	T7EntryServiceRtm-TradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
25005	MatchingEngine-Status	Y	1	46	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of T7 products. Value: 0 = Unavailable; 1 = Available
25006	TradeManagerStatus	Y	1	47	unsigned int	Trades service: Informs about the availability of the retransmission service of trades for a grouping of T7 products. Value: 0 = Unavailable; 1 = Available
28732	ApplSeqStatus	Y	1	48	unsigned int	Retransmission of Order/Quote Events service: Informs about the availability of the retransmission services for order and quote events (session data and listener data) for a grouping of T7 products. Value: 0 = Unavailable; 1 = Available
25048	T7EntryServiceStatus	Y	1	49	unsigned int	T7 Entry Service: informs if TES trading is active for grouping of T7 products. Value: 0 = Unavailable; 1 = Available

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25050</td><td>T7EntryServiceRtm-Status</td><td>Y</td><td>1</td><td>50</td><td>unsigned int</td><td>T7 Entry Retransmission Service: Informs about the availability of the reatrnsmission services for TES trade events.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Unavailable</td></tr><tr><td>1</td><td>Available</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>51</td><td>Fixed String</td><td>not used</td></tr>
</table>

13.5 Service Availability Market

The Service Availability Market message provides information on the availability of a market.For more details, please refer to the ETI Manual, chapter Service Availability - market scope.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value: 10 — Description: Service Availability Market
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39020	Pad2	U	2	22	Fixed String	not used
<Message Body>						
25052	SelectiveRequestForQuoteServiceTradeDate	N	4	24	LocalMktDate	Business date of the Selective Service for Quote Service.
25051	SelectiveRequestForQuoteServiceStatus	Y	1	28	unsigned int	State of the Selective Service for Quote Service. Value: 0 — Description: Unavailable Value: 1 — Description: Available

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39030	Pad3	U	3	29	Fixed String	not used

13.6 News

The News message provides public information from the T7 market supervision. News messages distributed without an ApplSeqNum are not part of the retransmission responses. For more details, please refer to the ETI Manual, chapter News.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10031 (News, MsgType = B)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 2 = News
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
39060	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

13.7 Entitlement Notification

This message informs about entitlement updates of the business unit.For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (PartyEntitlementsUpdateReport, MsgType = CZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	60	unsigned int	Market ID. 3 XETR 4 XVIE 6 XMAL 7 XBUL 8 XBUD 9 XLJU 10 XPRA 11 XZAG 13 XFRA * More values
1324	ListUpdateAction	Y	1	62	char	Invocation (D = Delete) or release (A = Add) of a trading limitation. A Add (Invocation) D Delete (Release)
22807	RequestingParty-EnteringFirm	Y	9	63	Fixed String	Entering Entity Short Name. Valid characters: A-Z,0-9,\x20
22804	RequestingParty-ClearingFirm	N	9	72	Fixed String	Clearing Member Short Name. Valid characters: A-Z,0-9,\x20
1672	PartyDetailStatus	Y	1	81	unsigned int	Member status. 0 Active 1 Suspend
39060	Pad6	U	6	82	Fixed String	not used

13.8 Trading Session Event

For more details, please refer to the ETI Manual, chapter Trading Session Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 5 — Listener Data Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	N	4	64	signed int	Product identifier.
75	TradeDate	N	4	68	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. Value: 101 Start of Service; 102 Market Reset; 103 End of Restatement; 104 End of Service; 105 Service Resumed
28722	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.
39070	Pad7	U	7	89	Fixed String	not used

13.9 Mass Cancellation Event

This message informs about the cancellation of orders and/or quotes because of a system event.While Quotes are always deleted, the deletion of orders (Standard/Lean) is indicated by the ExecInst (18) field.

For more details, please refer to the ETI Manual, chapter Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data Value: 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. 105 — Product State Halt 106 — Product State Holiday 107 — Instrument Suspended 110 — Volatility Interruption 111 — Product temporarily not tradeable 113 — Instrument Stopped 116 — Instrument Sold Out 115 — Instrument Knock Out 118 — Instrument Knock Out has been reverted
18	ExecInst	N	1	85	unsigned int	Cancellation scope for orders. Quotes are always cancelled by Mass Cancellation Events.'No value' indicates no order cancellation. 1 — Persistent Order (FIX value 'H') 2 — Non-persistent Order (FIX value 'Q') 3 — Persistent and non-persistent orders affected (FIX value 'H Q')
39020	Pad2	U	2	86	Fixed String	not used

13.10 Gap Fill

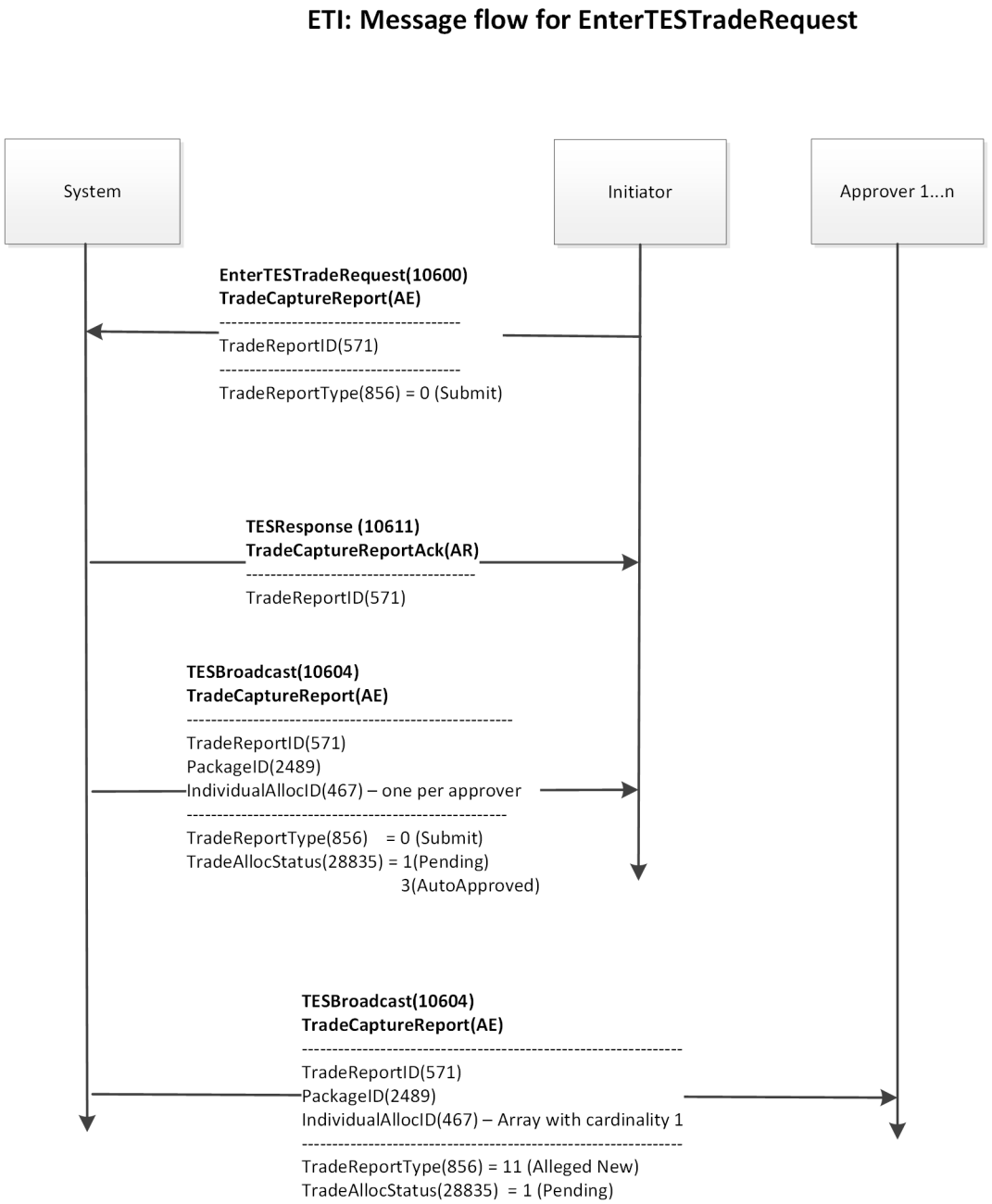
This message informs that the provided message must be skipped over, due to the fact that the T7 system is not able to provide the functional data to the participant.The exchange may be contacted for further error analysis.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. Value: 105 — Error converting response or broadcast Value: * — More values
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).

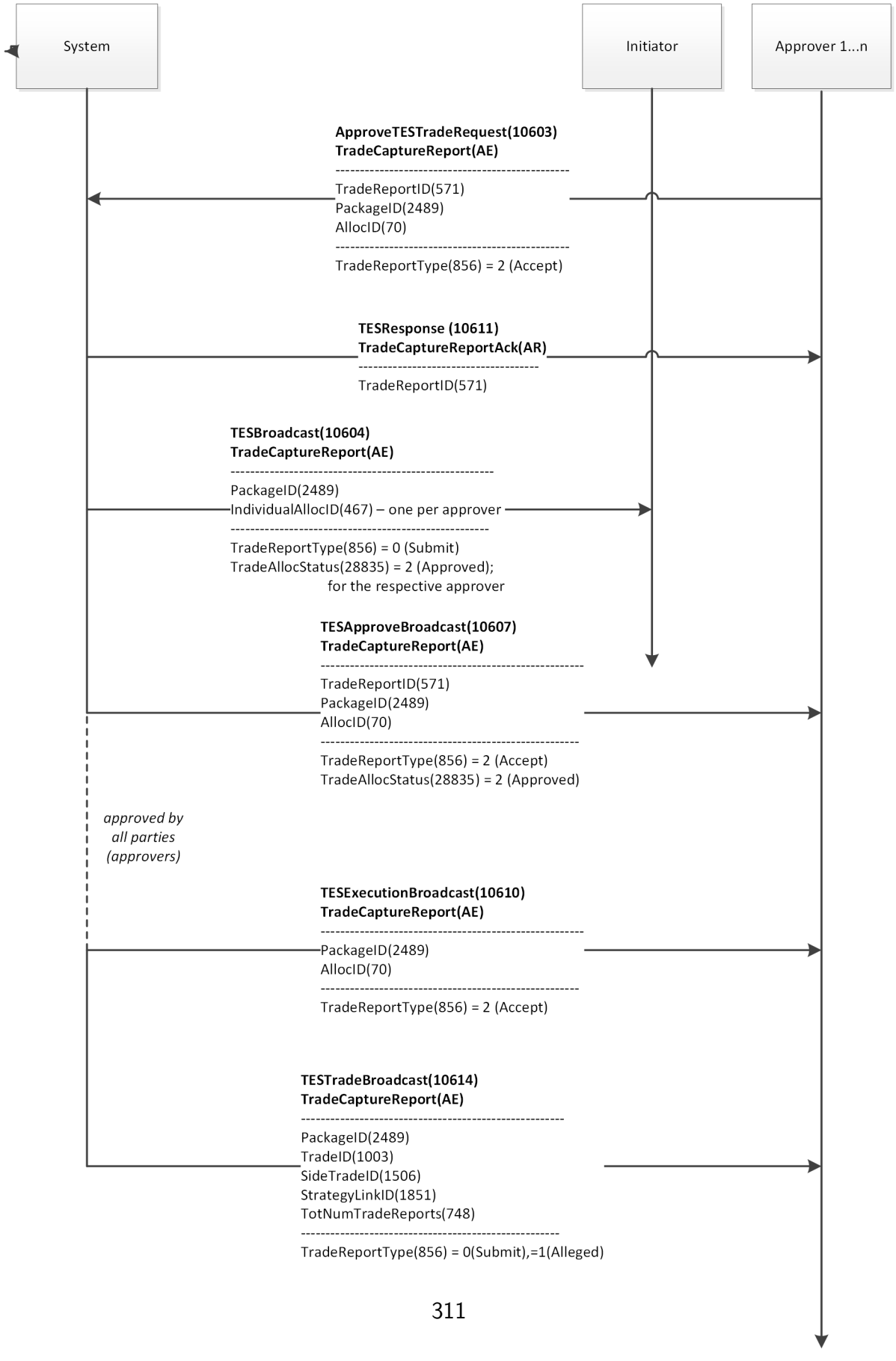
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1355</td><td>RefApplID</td><td>Y</td><td>1</td><td>26</td><td>unsigned int</td><td>Application identifier of a T7 ETI data stream.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Trade</td></tr><tr><td>2</td><td>News</td></tr><tr><td>3</td><td>Service Availability</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr><tr><td>6</td><td>Risk Control</td></tr><tr><td>7</td><td>TES Maintenance</td></tr><tr><td>8</td><td>TES Trade</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr><tr><td>10</td><td>Service Availability Market</td></tr><tr><td>11</td><td>Specialist Data</td></tr></table></td></tr>
<tr><td>1409</td><td>SessionStatus</td><td>Y</td><td>1</td><td>27</td><td>unsigned int</td><td>Session status.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Session active</td></tr><tr><td>4</td><td>Session logout complete</td></tr></table></td></tr>
<tr><td>39040</td><td>Pad4</td><td>U</td><td>4</td><td>28</td><td>Fixed String</td><td>not used</td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>32</td><td>Variable String</td><td>Error text.
Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E</td></tr>
</table>

A Appendix

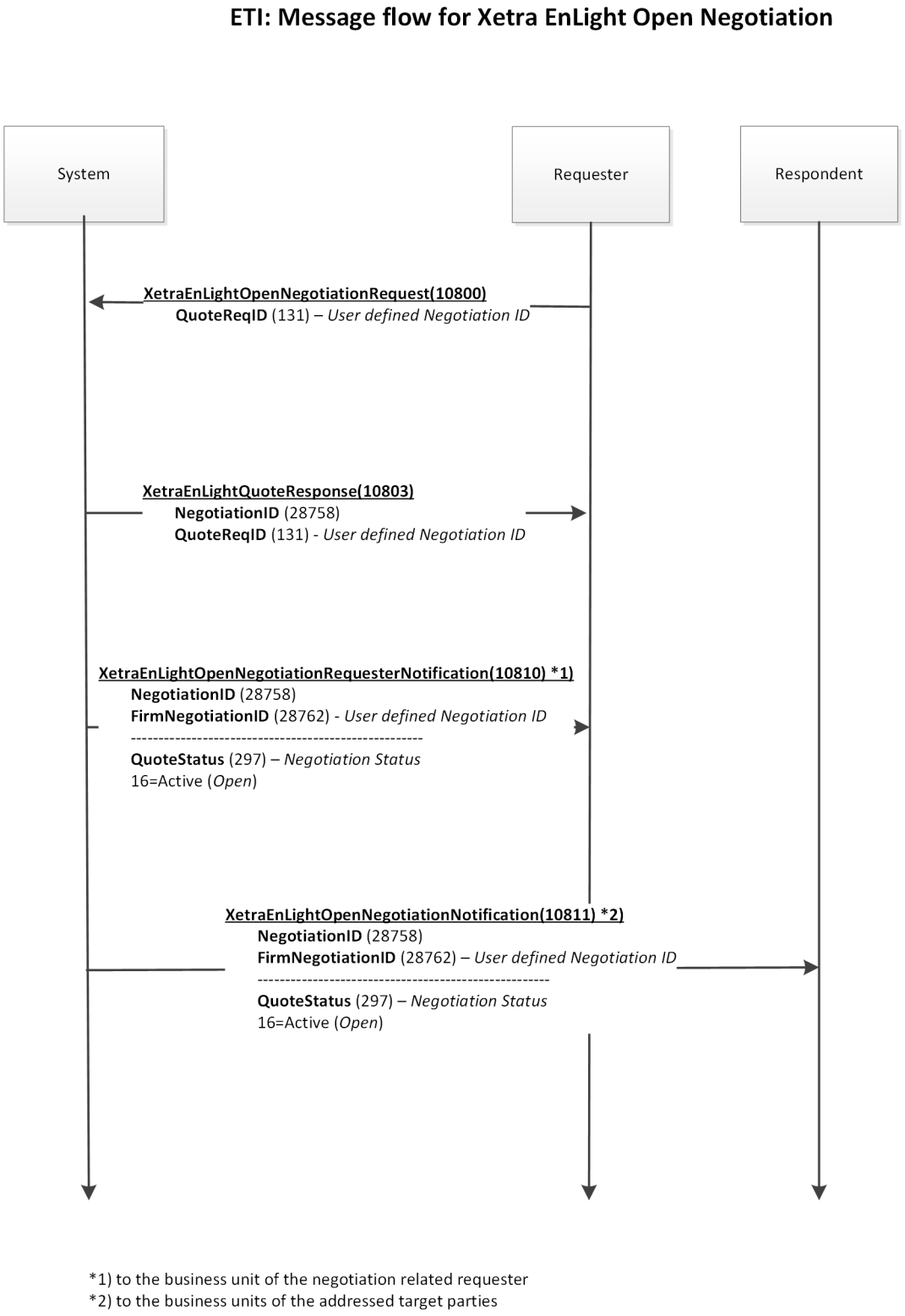
A.1 T7 Entry Service Message Flow



ETI: Message flow for ApproveTESTradeRequest

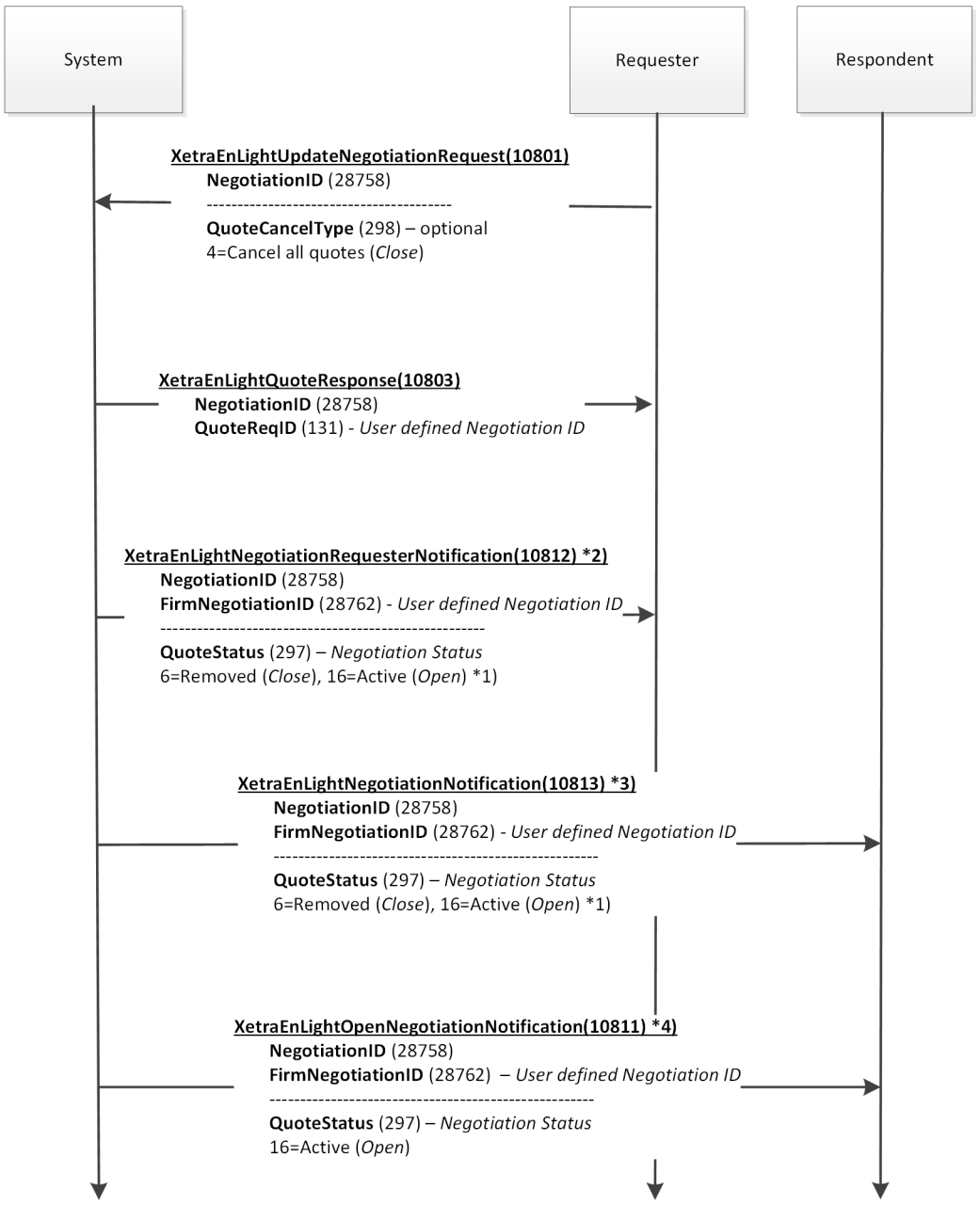


A.2 Xetra Enlight Message Flows



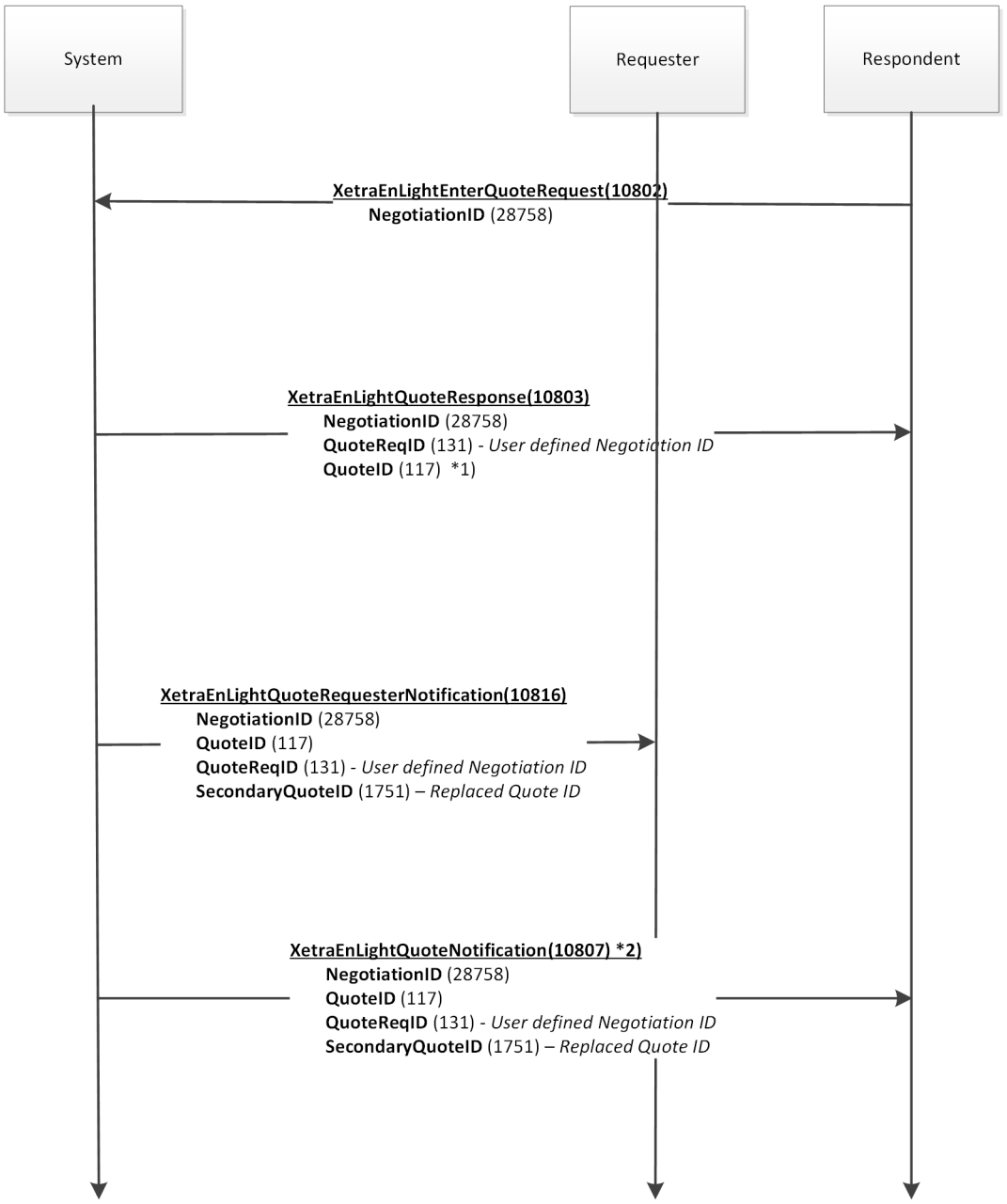
*1) to the business unit of the negotiation related requester
*2) to the business units of the addressed target parties

ETI: Message flow for Xetra EnLight Update Negotiation (by Requester)

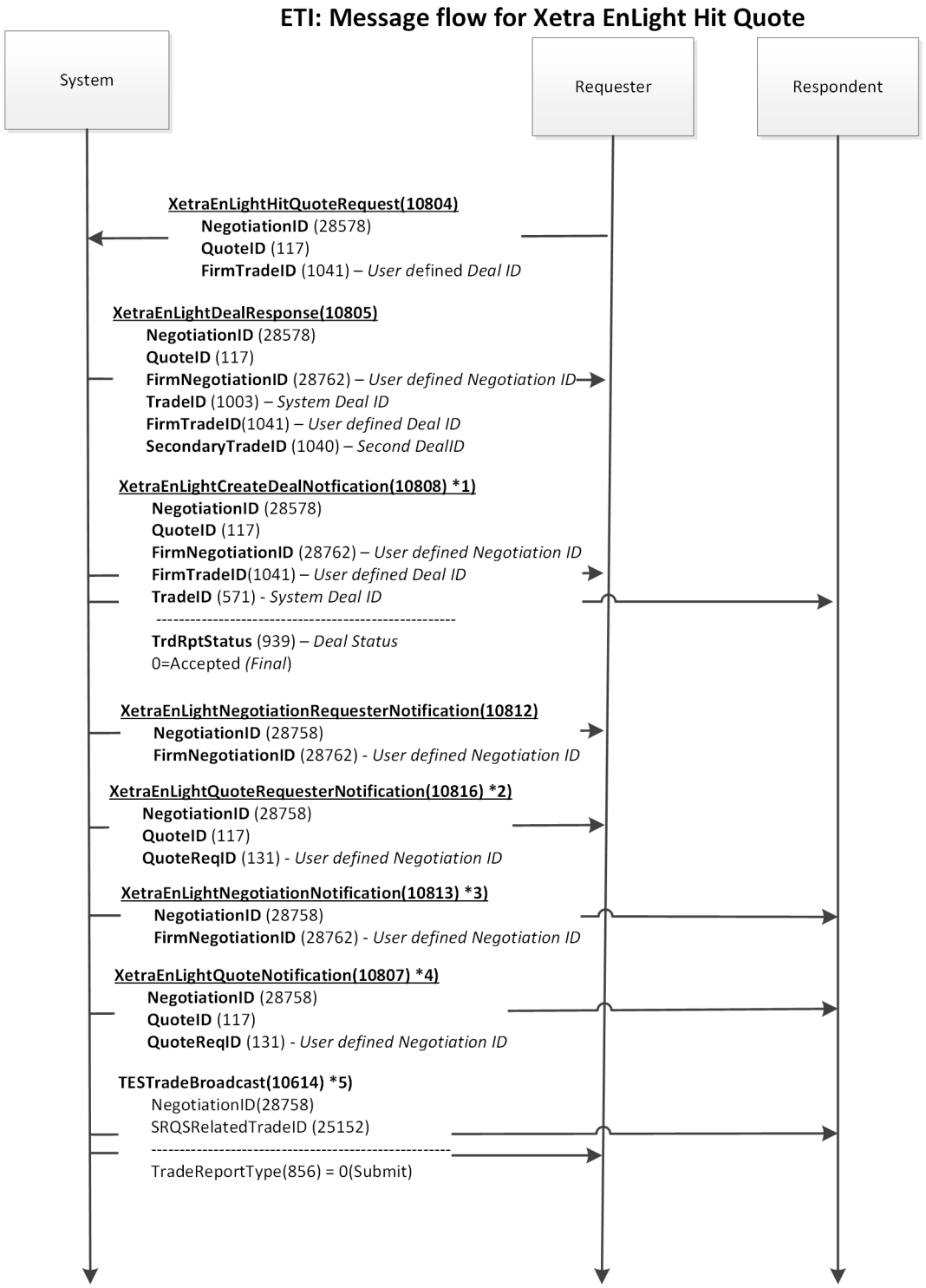


*1) Closed when set by the requester.
*2) to the business unit of the negotiation related requester
*3) to the business units of addressed target parties already involved in that negotiation (if publication requested)
*4) to the business units of newly addressed target parties – not in case of QuoteCancelType (4)

ETI: Message flow for Xetra EnLight Enter Quote

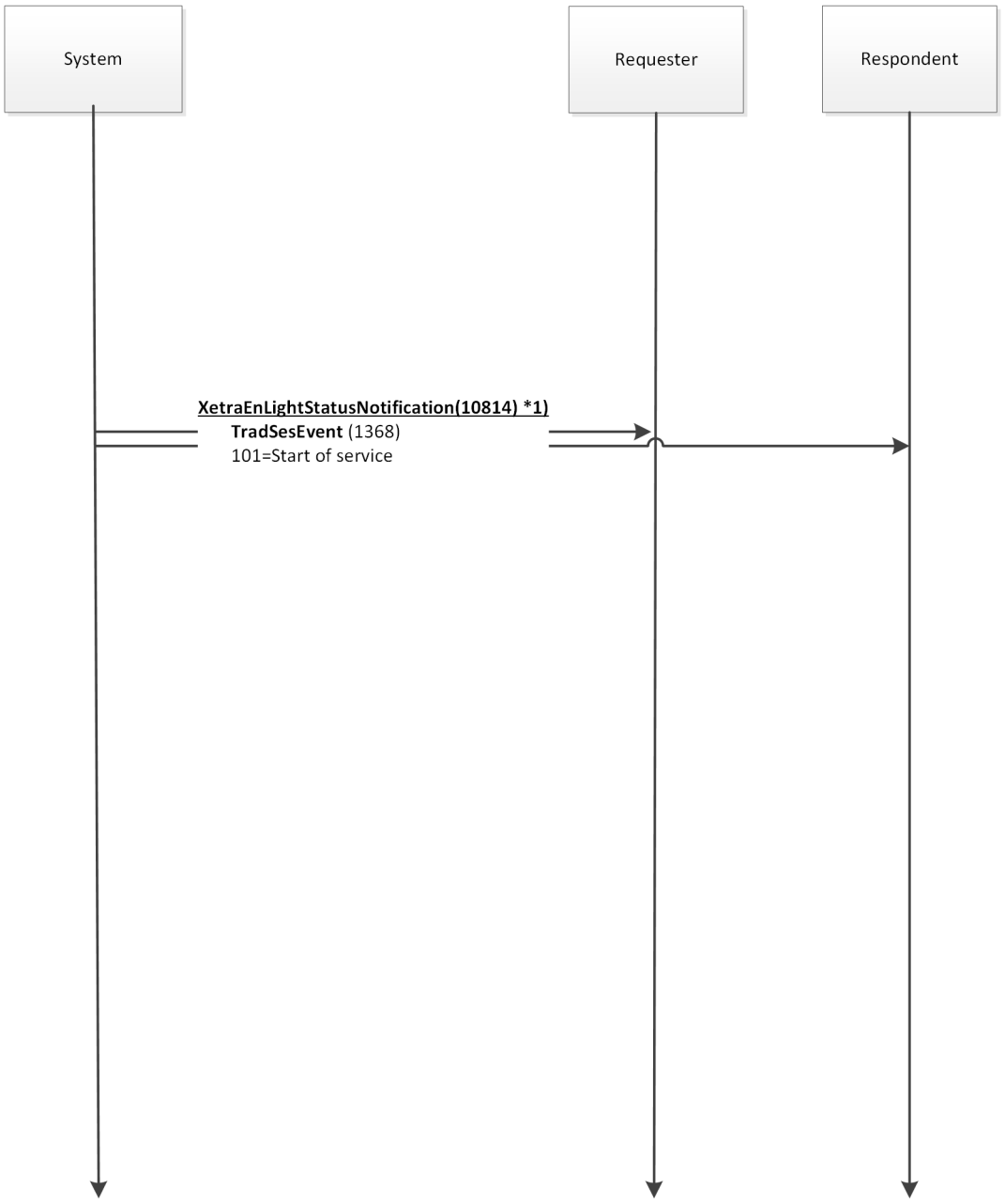


*1) any „overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete
*2) to the business units of the quoting respondent



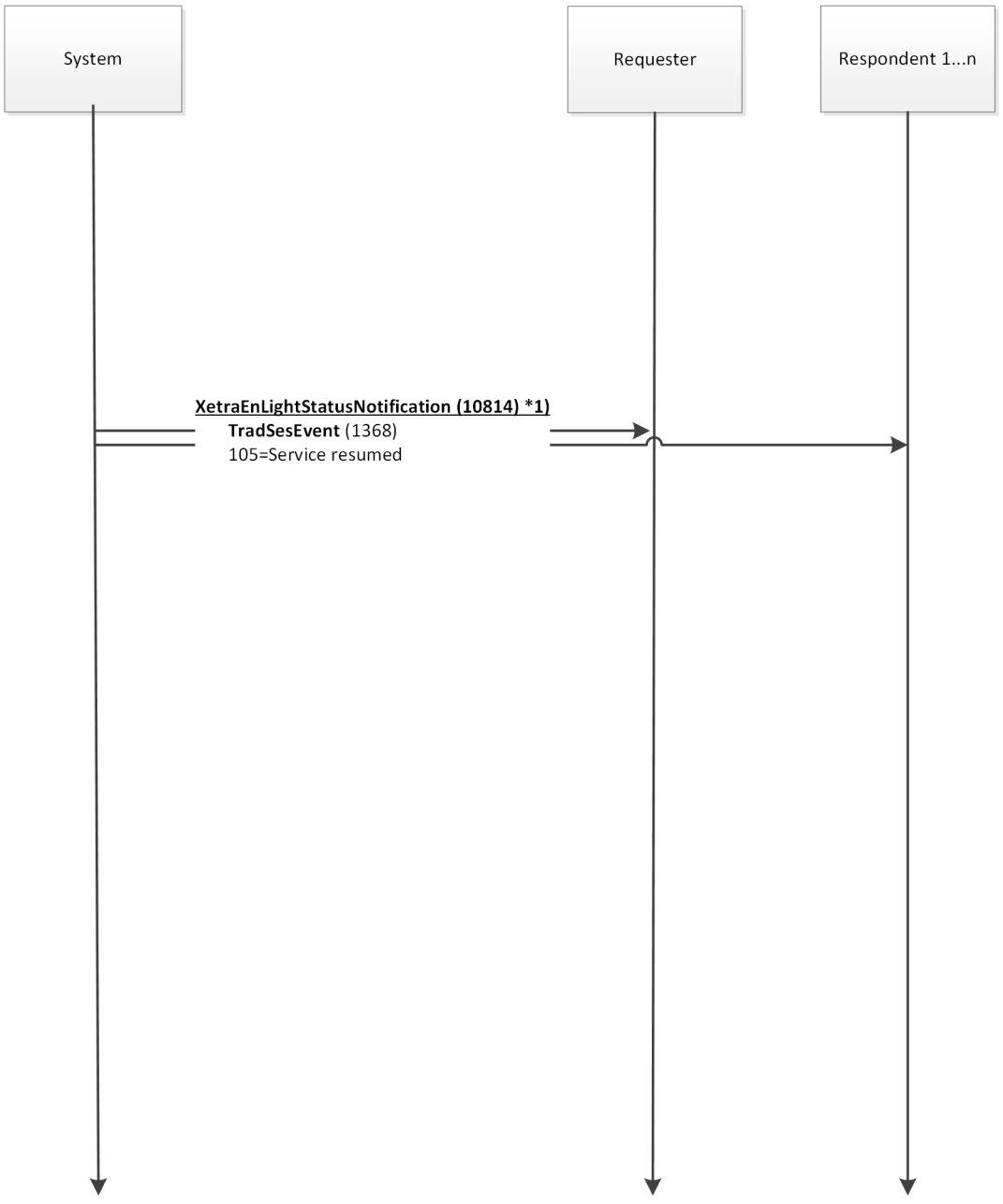
*1) to the business units of quote hitting requester and the quote owning respondent
*2) If there is more than one respondent in the negotiation event
*3) to all respondents
*4) if quote was not choosen by requester
*5) to requester and choosen respondent

ETI: Message flow for Xetra EnLight Start of Day



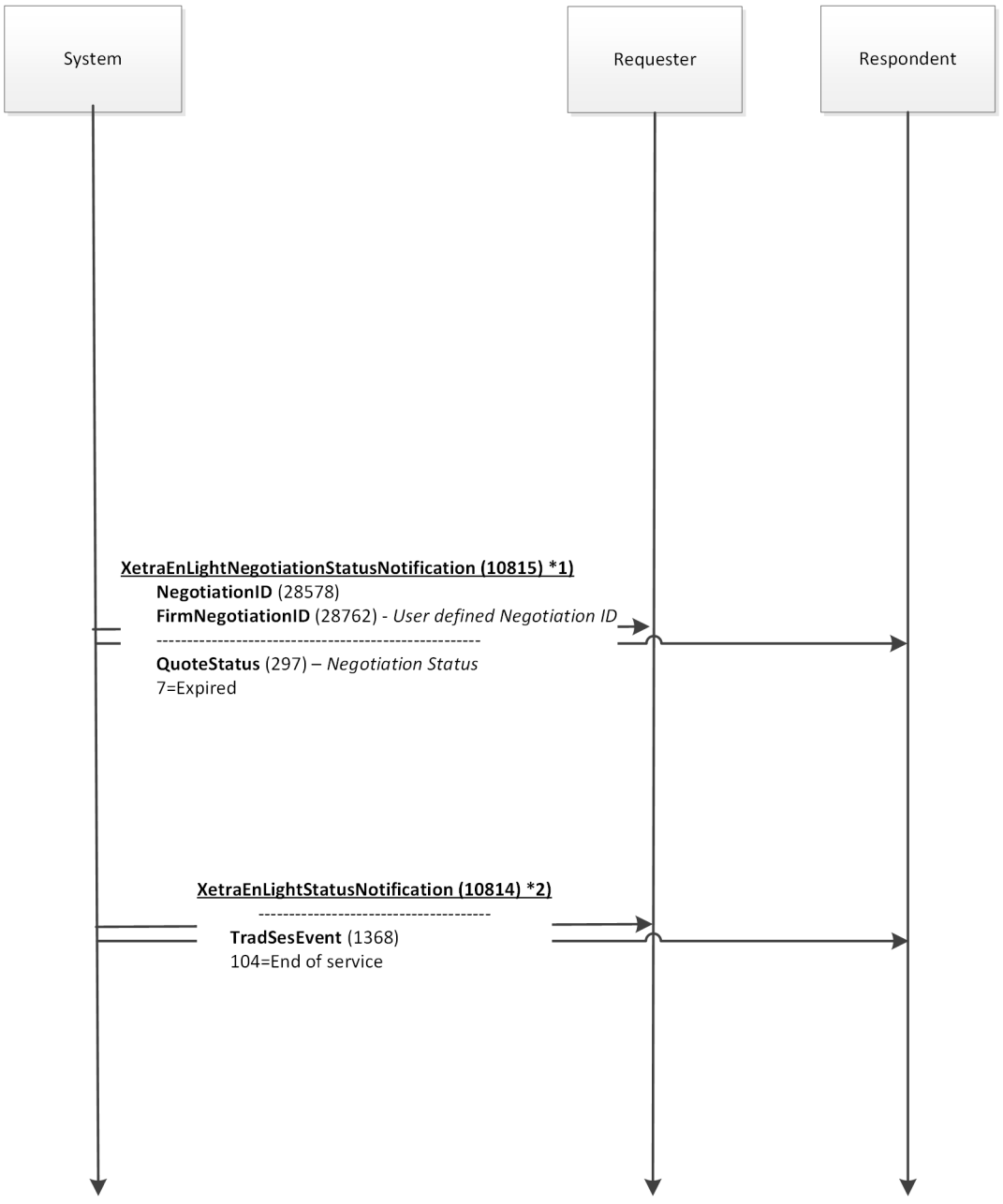
*1) to all known business units

ETI: Message flow for Xetra EnLight Restart



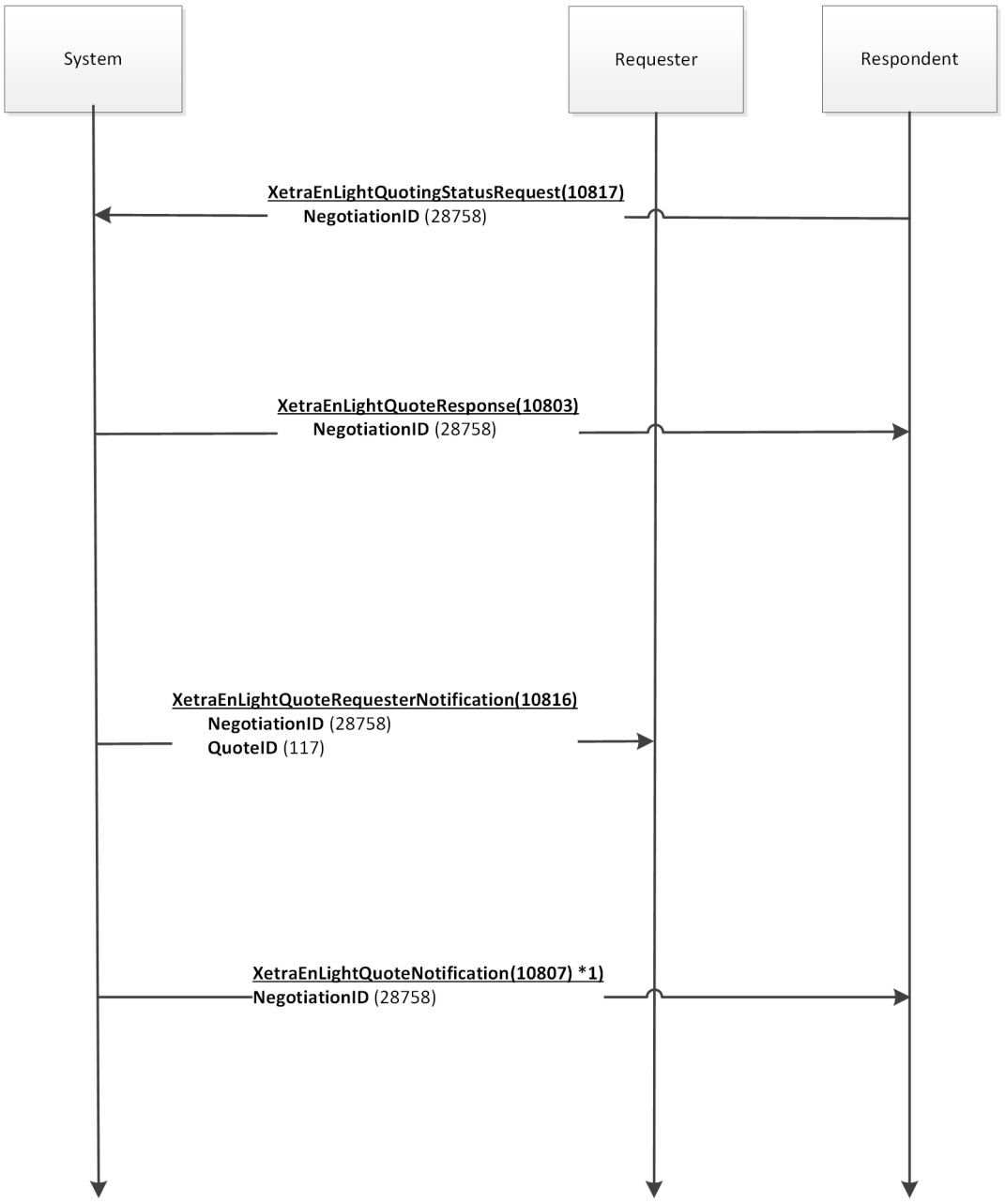
*1) to all known business units

ETI: Message flow for Xetra EnLight End of Day



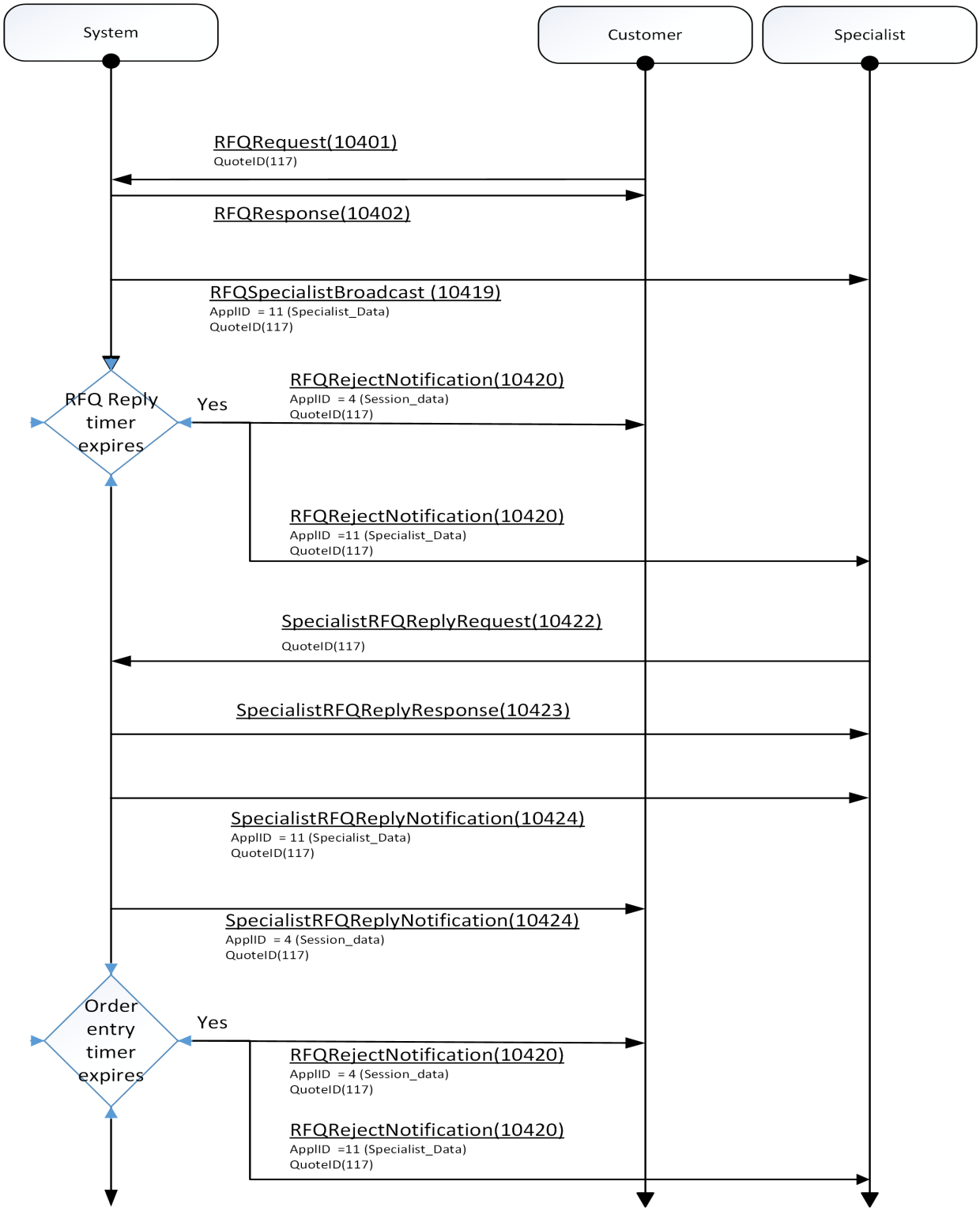
*1) for all open negotiations: to requester and all respondents
*2) to all known business units

ETI: Message flow for Xetra EnLight Enter Quoting Status

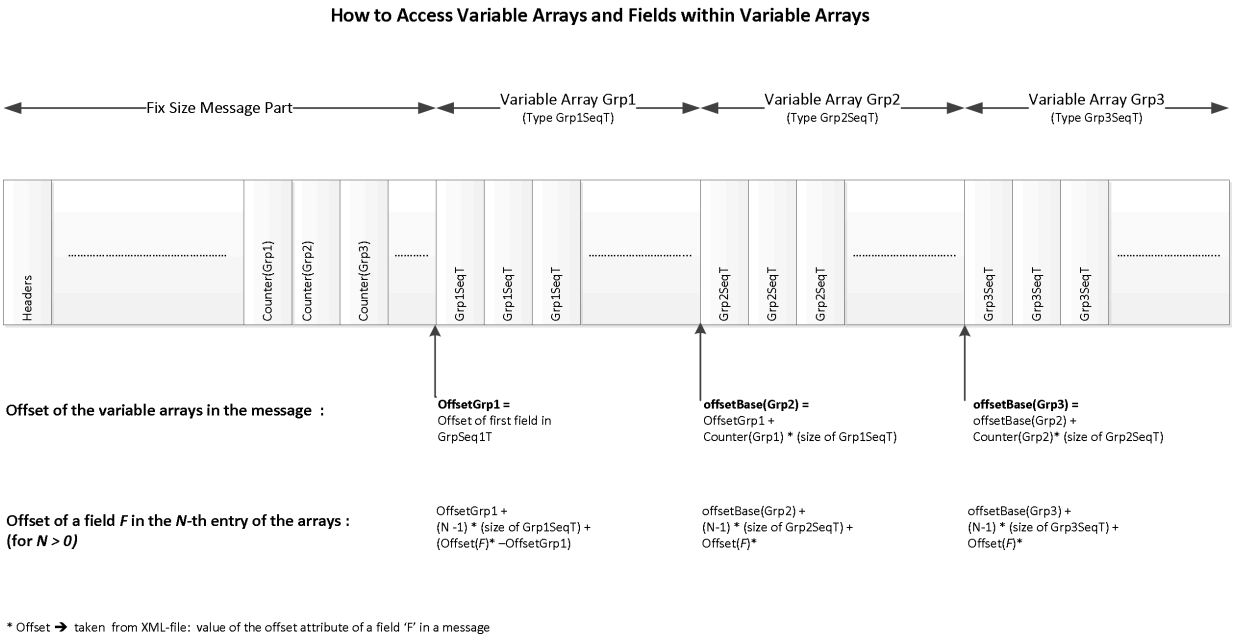


*1) to the business units of the submitting respondent

A.3 Quote Request Service (QRS) Message Flow



A.4 Variable Arrays



A.5 XML Interface Description

The ETI interface description is also available as a machine readable XML file. The structure of the XML is described by an XML schema file.

The XML file consists of the following parts and definitions:

Definitions	Description
MessageFlow	A "MessageFlow" is a flow diagram describing the system behavior from the user's point of view. The MessageFlow is represented as a tree of nodes.
ApplicationMessage	An "ApplicationMessage" represents a top-level structure which describes a message transmitted between the participant and user and the exchange. In contrast to the "Structure" definition, all components and repeating groups are uncollapsed. Valid values and description of fields are provided in the application scope.
Structure	A "Structure" is either the definition of a top-level-structure ("Message") or of a (repeated) sub-structure. Components and repeating groups are provided in a collapsed representation. All fields show the complete list of valid values.
DataType	A "DataType" is the technical and functional description of a data field. Each "DataType" is part of a (multi-level) inheritance tree based on the following "rootTypes": **String**, **float**, **int**, and **data**.

Definitions	Description

For a detailed description of all available XML elements and attributes please refer to the XML schema file.

B Change Log

B.1 T7 Release 9.0 - Cloud Simulation Version (ETI 9.0-C0001)

Please note that changing the size of an ETI field might change the order of the fields in the ETI message and the size of the 'padding-byte' fields.

Changes to the T7 Release 8.1 - Production Version:

- changed valid value *Cash* to *C0001* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- removed valid value *Enlight (1006)* from field *TrdType* in messages Approve TES Trade Request (10603), Delete TES Trade Request (10602), Enter TES Trade Request (10600), Modify TES Trade Request (10601), Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610)
- removed messages BEST Quote Execution Notification (10414), BEST Quote Response (10413), BEST Quote Request (10412)
- removed field *ExDestinationType* from messages Extended Deletion Report (10128), Replace Order Single (10106), Replace Order Single (short layout) (10126), New Order Single (10100), New Order Single (short layout) (10125), Extended Order Information (10117)
- changed position (offset) of field *UserStatus* in message User Logout Notification (10043)
- removed valid values *Pre_Trade_Risk_Session_Limit_Exceeded (117)*, *Pre_Trade_Risk_BU_Limit_Exceeded (118)* from field *QuoteEntryRejectReason* in message Mass Quote Response (10406)
- added field *TradeAtCloseOptIn* to messages New Order Single (10100), Extended Order Information (10117)
- removed valid value *Systematic_Internaliser (9)* from field *MatchType* in messages Book Order Execution (10104), Extended Order Information (10117), Immediate Execution Response (10103), Trade Notification (10500)
- removed valid value *Systematic_Internaliser (8)* from field *TradingCapacity* in message Extended Order Information (10117), Orderbook Information for Specialist (10136), Trade Notification (10500)

- removed valid values *BU_Book_Order_Limit_Exceeded (10004)*, *Session_Book_Order_Limit_Exceeded (10005)* from field *SessionRejectReason* in message Reject (10010)

- added valid value *Accept (2)* to field *TradeReportType* in message TES Broadcast (10604)

- added valid value *TRADE_AT_CLOSE (5)* to field *MatchSubType* in message Trade Notification (10500)