

Deutsche Börse Group's T7

Enhanced Trading Interface Derivatives Message Reference

Release 9.0

| | |
|----------------|-------------------------|
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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 |
| CAO | Closing Auction Only Order |
| CLIP – Eurex Improve | Client Liquidity Improvement Process |
| ETI | Enhanced Trading Interface |
| HF | High-frequency (session) |
| IOC | Immediate or Cancel Order |
| LF | Low-frequency (session) |
| OCO | One Cancels the Other Order |
| PS (GW) | Partition specific (gateway) |
| SRQS – Eurex EnLight | Selective Request for Quote Service |
| TES | T7 Entry Service |
| UDF | User-defined field that is not part of the official FIX Specification |

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 *DefaultCstmAppVerID (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. |
| 10010 | Throttle limit for creation of complex instrument exceeded. |
| 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 version '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 |
| Replace Order Multi Leg (short layout) | 10130 | Participant | OrderCancelReplaceRequest | G |
| New Order Multi Leg (short layout) | 10129 | Participant | NewOrderSingle | D |
| New Order Single (short layout) | 10125 | Participant | NewOrderSingle | D |
| New Order Multi Leg | 10113 | Participant | NewOrderMultileg | AB |
| 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 Multi Leg | 10114 | Participant | MultilegOrderCancelReplace | AC |
| 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 Multi Leg | 10123 | 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 |
| Extended Order Information | 10117 | ETI Gateway | ExecutionReport | 8 |

4.3 Strategy Creation

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|--------------------------|-----------------------|-------------|---------------------------|-----------------|
| Create Strategy | 10301 | Participant | SecurityDefinitionRequest | c |
| Create Strategy Response | 10302 | ETI Gateway | SecurityDefinition | d |

4.4 Quote Handling

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|--------------------------------------------|-----------------------|-------------|--------------------------------|-----------------|
| Mass Quote | 10405 | Participant | MassQuote | i |
| 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 |
| Inquire Market Maker Parameters | 10305 | Participant | MMPParameterRequest | U17 |
| Inquire Market Maker Parameters Response | 10306 | ETI Gateway | MMPParameterResponse | U18 |
| Market Maker Parameter Definition | 10303 | Participant | MMPParameterDefinition-Request | U14 |
| Market Maker Parameter Definition Response | 10304 | ETI Gateway | RequestAcknowledge | U1 |

4.5 Flexible Instrument Creation

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|-------------------------------------|-----------------------|-------------|---------------------------|-----------------|
| Create Flexible Instrument Request | 10309 | Participant | SecurityDefinitionRequest | c |
| Create Flexible Instrument Response | 10310 | ETI Gateway | SecurityDefinition | d |

4.6 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 |

4.7 CLIP Trading

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|-----------------------------|-----------------------|-------------|-----------------|-----------------|
| CLIP Enter Request | 10131 | Participant | CrossRequest | DS |
| Response to a CLIP Request | 10133 | ETI Gateway | CrossRequestAck | DT |
| CLIP Execution Notification | 10135 | ETI Gateway | ExecutionReport | 8 |
| CLIP Delete Request | 10132 | Participant | CrossRequest | DS |
| CLIP Deletion Notification | 10134 | ETI Gateway | ExecutionReport | 8 |

4.8 Selective Request for Quote Service

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|---------------------------------------------------|-----------------------|-------------|--------------------------|-----------------|
| SRQS Open Negotiation Request | 10700 | Participant | QuoteRequest | R |
| SRQS Inquire Smart Respondent Request | 10718 | Participant | PartyDetailsListRequest | CF |
| SRQS Inquire Smart Respondent Response | 10719 | ETI Gateway | PartyDetailsListReport | CG |
| SRQS Quote Response | 10703 | ETI Gateway | QuoteAck | CW |
| SRQS Open Negotiation Notification for Requester | 10710 | ETI Gateway | QuoteStatusReport | AI |
| SRQS Open Negotiation Notification for Respondent | 10711 | ETI Gateway | QuoteStatusReport | AI |
| SRQS Update Negotiation Request | 10701 | Participant | QuoteRequest | R |
| SRQS Negotiation Notification for Requester | 10712 | ETI Gateway | QuoteStatusReport | AI |
| SRQS Enter Quote Request | 10702 | Participant | QuoteRequest | R |
| SRQS Quote Notification for Responder | 10707 | ETI Gateway | Quote | S |
| SRQS Enter Quoting Status Request | 10717 | Participant | MassQuoteAcknowledgement | b |
| SRQS Hit Quote Request | 10704 | Participant | QuoteResponse | AJ |
| SRQS Deal Response | 10705 | ETI Gateway | QuoteAck | CW |

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|----------------------------------------------|-----------------------|-------------|--------------------|-----------------|
| SRQS Create Deal Notification | 10708 | ETI Gateway | TradeCaptureReport | AE |
| SRQS Update Deal Request | 10706 | Participant | TradeCaptureReport | AE |
| SRQS Deal Notification | 10709 | ETI Gateway | TradeCaptureReport | AE |
| SRQS Negotiation Status Notification | 10715 | ETI Gateway | QuoteStatusReport | AI |
| SRQS Negotiation Notification for Respondent | 10713 | ETI Gateway | QuoteStatusReport | AI |
| SRQS Status Notification | 10714 | ETI Gateway | QuoteStatusReport | AI |

4.9 TES Trading

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|--------------------------------------|-----------------------|-------------|-----------------------|-----------------|
| Enter TES Trade Request | 10600 | Participant | TradeCaptureReport | AE |
| Approve Reverse TES Trade Request | 10631 | Participant | TradeCaptureReport | AE |
| Reverse TES Trade Request | 10630 | Participant | TradeCaptureReport | AE |
| TES Compression Run Status Broadcast | 10618 | ETI Gateway | TradeCaptureReport | AE |
| TES Compression Run Status Request | 10616 | Participant | TradeCaptureReport | AE |
| TES Compression Run Status Response | 10617 | ETI Gateway | TradeCaptureReportAck | AR |
| TES Response | 10611 | ETI Gateway | TradeCaptureReportAck | AR |
| TES Reversal Broadcast | 10632 | ETI Gateway | TradeCaptureReport | AE |
| 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 |
| Upload TES Trade Request | 10612 | Participant | TradeCaptureReport | AE |
| TES Trade Upload Broadcast | 10613 | ETI Gateway | TradeCaptureReport | AE |

4.10 Basket Trading

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|------------------------------|-----------------------|-------------|---------------------|-----------------|
| Enter Basket Trade Request | 10620 | Participant | TradeMatchReport | DC |
| Basket Trading Response | 10624 | ETI Gateway | TradeMatchReportAck | DD |
| Basket Trading Broadcast | 10625 | ETI Gateway | TradeMatchReport | DC |
| Approve Basket Broadcast | 10627 | ETI Gateway | TradeMatchReport | DC |
| Approve Basket Trade Request | 10623 | Participant | TradeMatchReport | DC |
| Basket Execution Broadcast | 10628 | ETI Gateway | TradeMatchReport | DC |
| Modify Basket Trade Request | 10621 | Participant | TradeMatchReport | DC |
| Delete Basket Trade Request | 10622 | Participant | TradeMatchReport | DC |
| Delete Basket Broadcast | 10626 | ETI Gateway | TradeMatchReport | DC |
| Amend Basket Trade Request | 10629 | Participant | TradeMatchReport | DC |

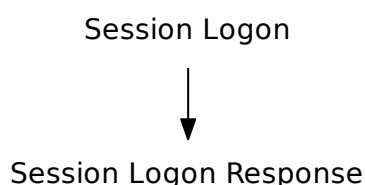
4.11 Other

| ETI Message | TemplateID (28500) | Sender | FIX Message | MsgType (35) |
|------------------------------------------|-----------------------|-------------|------------------------------------|-----------------|
| Party Action Report | 10042 | ETI Gateway | PartyActionReport | DI |
| Inquire Pre-Trade Risk Limits Request | 10311 | Participant | PartyRiskLimitsRequest | CL |
| Pre-Trade Risk Limit Response | 10313 | ETI Gateway | PartyRiskLimitsReport | CM |
| Pre-Trade Risk Limits Definition Request | 10312 | Participant | PartyRiskLimitsRequest | CL |
| 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 |
| Entitlement Notification | 10034 | ETI Gateway | PartyEntitlementsUpdate- Report | CZ |
| Risk Notification | 10033 | ETI Gateway | PartyRiskLimitsUpdateReport | CR |
| 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 | DefaultCstmAppVer-ID | 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 |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------|-------|-----|-----|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------|---|--------|---|-----------------------------|---|------|
| 554 | Password | Y | 32 | 62 | 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 | | | | | | | | | | |
| 25012 | ApplUsageOrders | Y | 1 | 94 | char | Participant application: type of order processing. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | A | Automated | M | Manual | B | Both (Automated and Manual) | N | None |
| Value | Description | | | | | | | | | | | | | | | |
| A | Automated | | | | | | | | | | | | | | | |
| M | Manual | | | | | | | | | | | | | | | |
| B | Both (Automated and Manual) | | | | | | | | | | | | | | | |
| N | None | | | | | | | | | | | | | | | |
| 25013 | ApplUsageQuotes | Y | 1 | 95 | char | Participant application: type of quote processing. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | A | Automated | M | Manual | B | Both (Automated and Manual) | N | None |
| Value | Description | | | | | | | | | | | | | | | |
| A | Automated | | | | | | | | | | | | | | | |
| M | Manual | | | | | | | | | | | | | | | |
| B | Both (Automated and Manual) | | | | | | | | | | | | | | | |
| N | None | | | | | | | | | | | | | | | |
| 25014 | OrderRoutingIndicator | Y | 1 | 96 | char | Indicates if the participant application is an order routing system. <table><tr><td>Value</td><td>Description</td></tr><tr><td>Y</td><td>Yes</td></tr><tr><td>N</td><td>No</td></tr></table> | Value | Description | Y | Yes | N | No | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| Y | Yes | | | | | | | | | | | | | | | |
| N | No | | | | | | | | | | | | | | | |
| 1600 | FIXEngineName | N | 30 | 97 | Fixed String (0-terminable) | 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 | | | | | | | | | | |
| 1601 | FIXEngineVersion | N | 30 | 127 | Fixed String (0-terminable) | Provides the version of the FIX infrastructure component. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | |

| 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

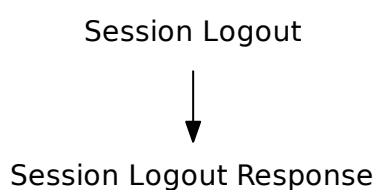
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

| 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. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|--------------------------|-------|-----|-----|-----------------------------|---------------------------------------------------------------------------------------------------------------------|------------------------|
| 1301 | MarketID | Y | 2 | 56 | unsigned int | Market ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | XEUR |
| | | | | | | 2 | XEEE |
| | | | | | | 12 | NODX |
| | | | | | | * | More values |
| 339 | TradSesMode | Y | 1 | 58 | unsigned int | Environment Type | |
| | | | | | | Value | Description |
| | | | | | | 1 | Development |
| | | | | | | 2 | Simulation |
| | | | | | | 3 | Production |
| | | | | | | 4 | Acceptance |
| 5 | Disaster Recovery | | | | | | |
| 1408 | DefaultCstmApplVer-ID | Y | 30 | 59 | Fixed String (0-terminable) | Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 28763 | DefaultCstmApplVer-SubID | Y | 5 | 89 | Fixed String | ETI subversion. Identifies ETI changes within one ETI version. | |
| | | | | | | Value | Description |
| | | | | | | D0001 | Derivatives subversion |
| 39020 | Pad2 | U | 2 | 94 | Fixed String | not used | |

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 | TemplatID | 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

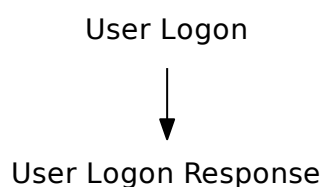
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

| 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 (User-Notification, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Risk Control</td></tr></table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 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 (User-Request, 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 |

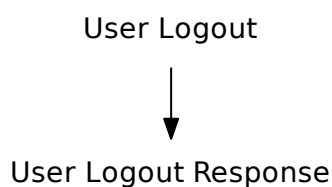
5.10 User Logon Response

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 (User-Response, 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 (User-Request, 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 (User-Response, 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 | TemplatelD | 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 | <div>The status of the User<table><tr><th>Value</th><th>Description</th></tr><tr><td>7</td><td>Forced user logout by exchange</td></tr></table></div> | Value | Description | 7 | Forced user logout by exchange |
| Value | Description | | | | | | | | | |
| 7 | 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 | | | | |

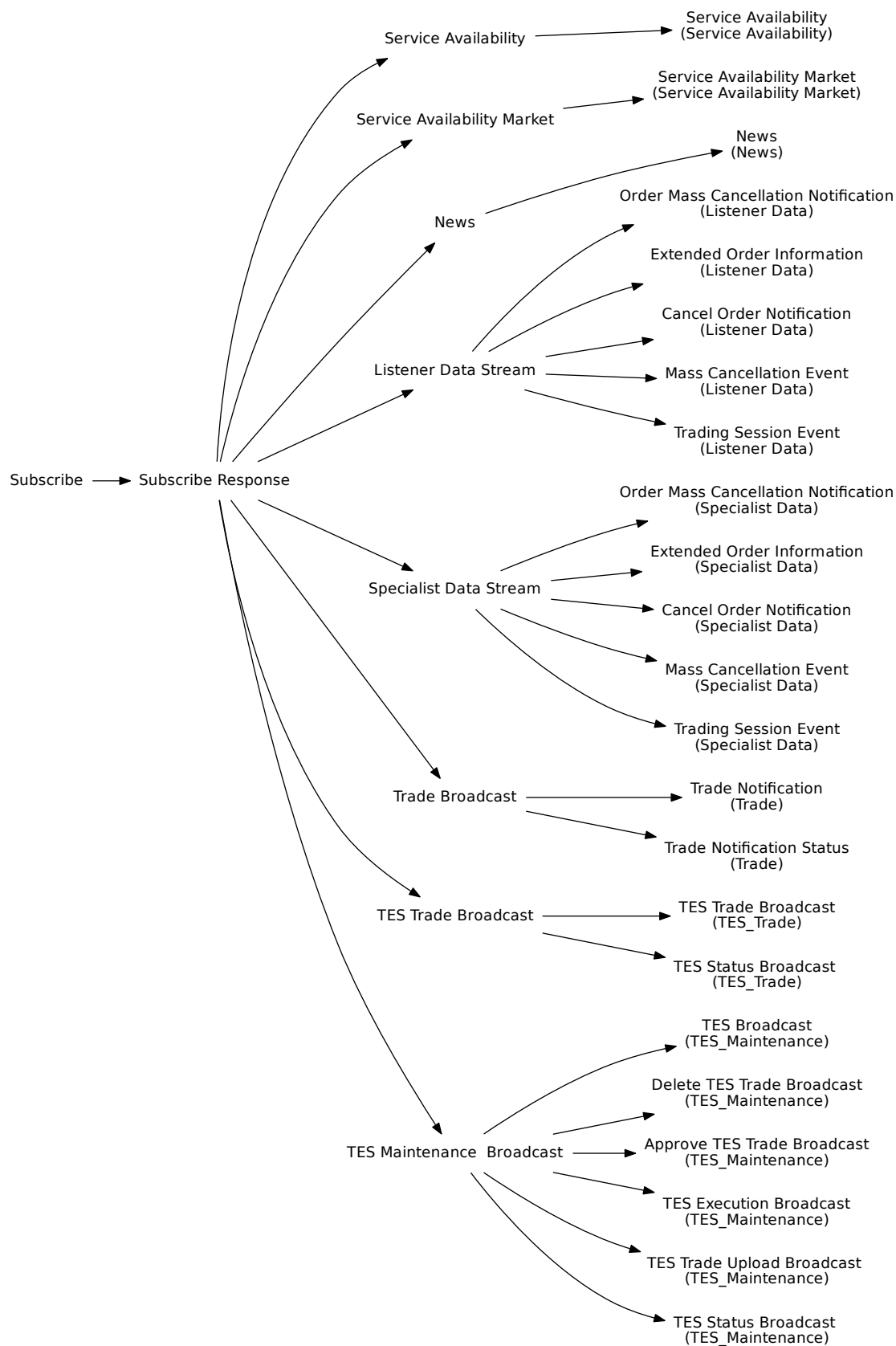
5.14 Throttle Update Notification

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 (User-Notification, 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 | ThrottleDisconnect-Limit | 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.



| 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, Msg-Type = 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. <table><tr><th>Value</th><th>Description</th></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>5</td><td>Listener Data</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></table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 5 | Listener Data | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance | 10 | Service Availability Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Service Availability Market | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 29 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

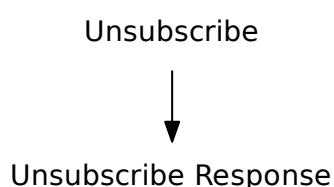
5.16 Subscribe Response

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, Msg-Type = 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.

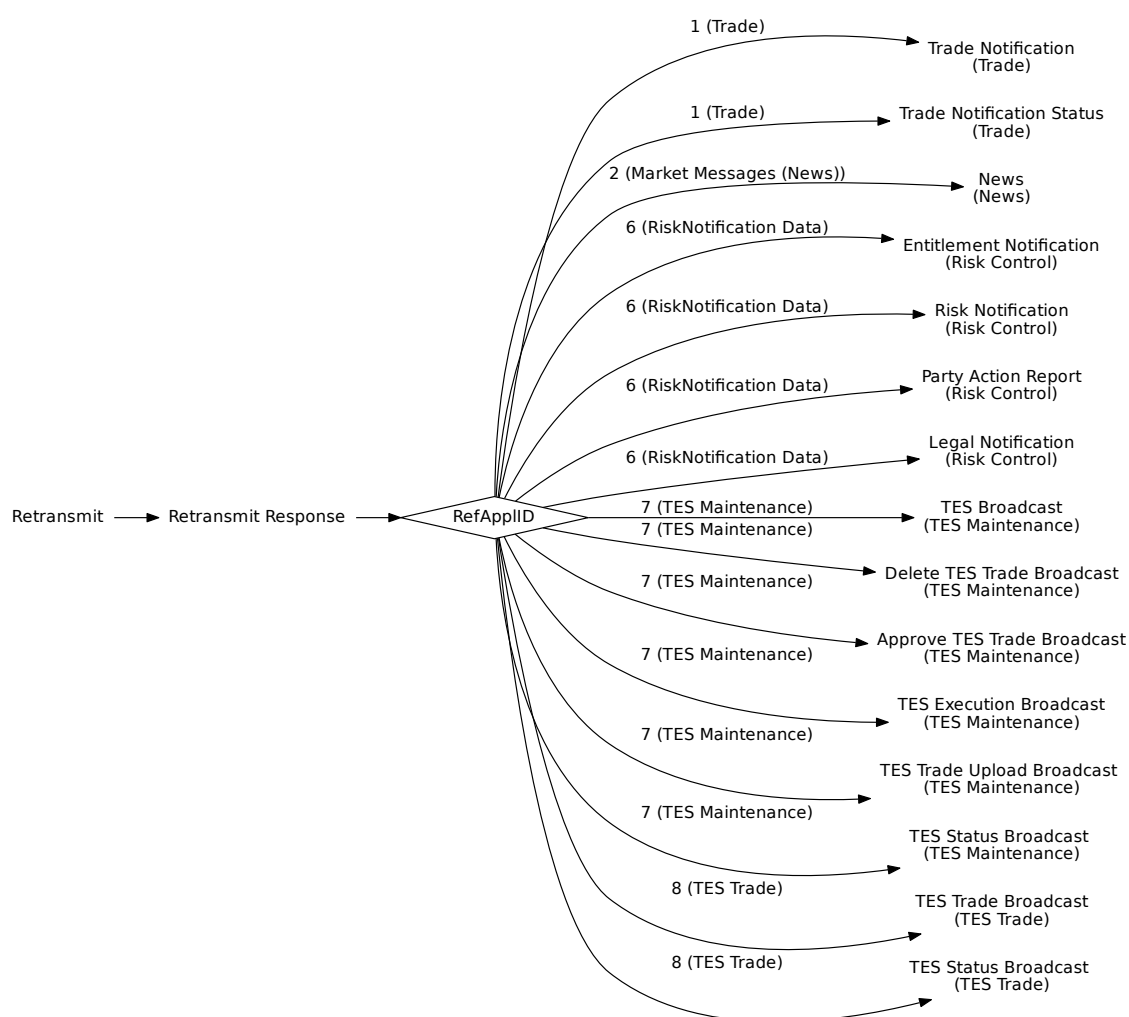
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------|-------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------|
| <MessageHeaderOut> | | | | | | |
| 9 | BodyLen | Y | 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 \geq ApplBegSeqNum (1182) and \leq ApplEndSeqNum (1183). Depending on RefApplID (1355), the request is sent to the respective service:

- RefApplID = 1 (Trade) \Rightarrow request is sent to the Trades service
- RefApplID = 2 (News) \Rightarrow request is sent to the News service
- RefApplID = 6 (Risk Control) \Rightarrow request is sent to the Risk Control service
- RefApplID = 7 (TES Maintenance) \Rightarrow request is sent to the TES Retransmission Service
- RefApplID = 8 (TES Trades) \Rightarrow request is sent to the TES Retransmission service
- derivatives markets only: RefApplID = 9 (SRQS Maintenance) \Rightarrow 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. | | | | | | | | | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = 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, SubscriptionScope 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Trade</td></tr><tr><td>2</td><td>News</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></table> | Value | Description | 1 | Trade | 2 | News | 6 | Risk Control | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance |
| 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 Appl-BegSeqNum). "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 Partition-ID. "no value" means that there is no data persisted yet for the requested stream/subscription scope. |
| 1349 | ApplTotalMessage-Count | 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> | | | | | | |
| 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: 10026 (ApplicationMessageRequest, Msg-Type = 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, SubscriptionScope 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener 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, Subscription-Scope 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | 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 | Description |
| | | | | | | 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 (CISID) |
| 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 |

| | |
|-------|------------------------------------------------------------|
| 10010 | Throttle limit for creation of complex instrument exceeded |
| 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.

Session List Inquire



Session List Inquire 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: 10035 (Session-DetailsListRequest, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>HF</td></tr><tr><td>2</td><td>LF</td></tr><tr><td>3</td><td>GUI</td></tr></table> | Value | Description | 1 | HF | 2 | LF | 3 | GUI |
| Value | Description | | | | | | | | | | | | | |
| 1 | HF | | | | | | | | | | | | | |
| 2 | LF | | | | | | | | | | | | | |
| 3 | GUI | | | | | | | | | | | | | |
| 28735 | >SessionSubMode | N | 1 | 45 | unsigned int | Set if SessionMode(28730) = 2(LF) <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Regular Trading Session</td></tr><tr><td>1</td><td>FIX Trading Session</td></tr><tr><td>2</td><td>Regular Back Office Session</td></tr></table> | Value | Description | 0 | Regular Trading Session | 1 | FIX Trading Session | 2 | Regular Back Office Session |
| Value | Description | | | | | | | | | | | | | |
| 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.

Trade Enrichment List Inquire



Trade Enrichment List Inquire 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 (Trade-EnrichmentListRequest, 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

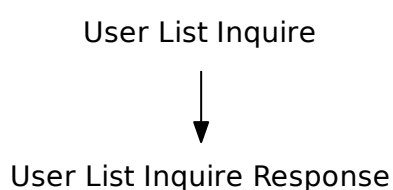
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

| 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 (Trade-EnrichmentListReport, 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 | | | | |
| 20099 | >PartyIDOrigination-Market | N | 1 | 58 | unsigned int | The origination market <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Korea Exchange</td></tr></table> | Value | Description | 1 | Korea Exchange |
| Value | Description | | | | | | | | | |
| 1 | Korea Exchange | | | | | | | | | |
| 1 | >Account | N | 2 | 59 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 77 | >PositionEffect | N | 1 | 61 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 20096 | >PartyIDTakeUp- TradingFirm | N | 5 | 62 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20013 | >PartyIDOrder- OriginationFirm | N | 7 | 67 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 74 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 83 | 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 | 95 | 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 | | | | | | |
| 25009 | >FreeText3 | N | 12 | 107 | Fixed String | Third 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 | | | | | | |
| 39000 | >Pad1 | U | 1 | 119 | 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10038 (Party-DetailsListRequest, 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.

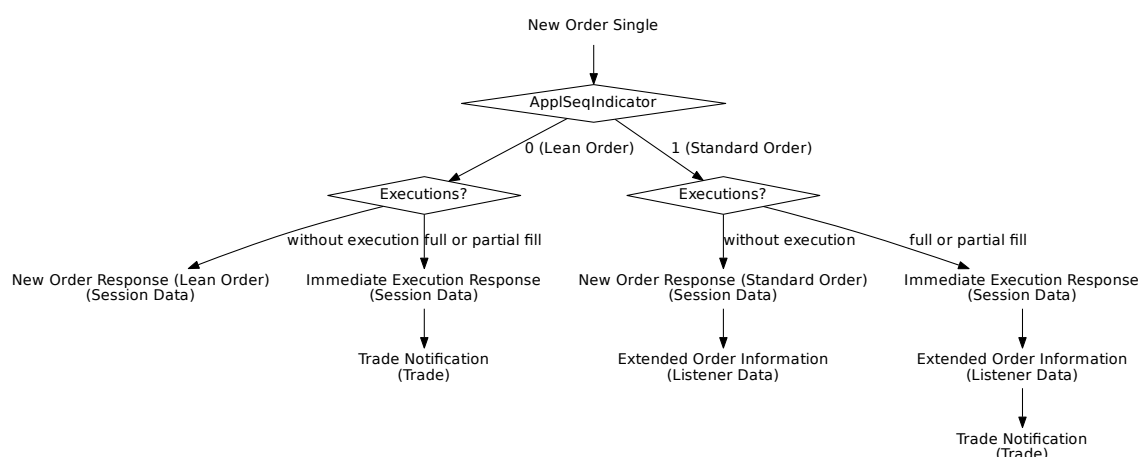
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--------------------|------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|--------|----|-------------|----|------------|
| <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 | >PartyDetail- IDExecutingTrader | Y | 4 | 56 | unsigned int | Trader ID | | | | | | | | |
| 22212 | >PartyDetail- ExecutingTrader | Y | 6 | 60 | Fixed String | Trader Name Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | |
| 1674 | >PartyDetailRole- Qualifier | Y | 1 | 66 | unsigned int | User Role <table><tr><th>Value</th><th>Description</th></tr><tr><td>10</td><td>Trader</td></tr><tr><td>11</td><td>Head Trader</td></tr><tr><td>12</td><td>Supervisor</td></tr></table> | Value | Description | 10 | Trader | 11 | Head Trader | 12 | Supervisor |
| Value | Description | | | | | | | | | | | | | |
| 10 | Trader | | | | | | | | | | | | | |
| 11 | Head Trader | | | | | | | | | | | | | |
| 12 | Supervisor | | | | | | | | | | | | | |
| 1672 | >PartyDetailStatus | Y | 1 | 67 | unsigned int | Member status. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Active</td></tr><tr><td>1</td><td>Suspend</td></tr></table> | Value | Description | 0 | Active | 1 | Suspend | | |
| Value | Description | | | | | | | | | | | | | |
| 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. |
| 99 | StopPx | N | 8 | 40 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 11 | ClOrdID | N | 8 | 48 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 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. |
| 432 | ExpireDate | N | 4 | 80 | LocalMktDate | Date of order expiry. Required if Time-InForce (59) = 6. |
| 1300 | MarketSegmentID | Y | 4 | 84 | signed int | Product identifier. |
| 30048 | SimpleSecurityID | Y | 4 | 88 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. |
| 28744 | MatchInstCrossID | N | 4 | 92 | unsigned int | Self Match Prevention ID. |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 96 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 101 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 |
| 20032 | PartyIDBeneficiary | N | 9 | 108 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|------------------------|---|-----------|---|------------|
| 28703 | ApplSeqIndicator | Y | 1 | 117 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 118 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 119 | unsigned int | 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> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 120 | unsigned int | 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>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 121 | unsigned int | 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> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 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. <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 123 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | | | | | |
| 59 | TimeInForce | Y | 1 | 124 | unsigned int | <div>Execution and trading restriction parameters supported by T7.</div> <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>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | |
| 18 | Execlnst | Y | 1 | 125 | unsigned int | <div>Instructions for order handling.</div> <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> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 126 | unsigned int | <div>Marks a certain order as a closing auction one.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr></table> | Value | Description | 4 | Closing or closing auction | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | |

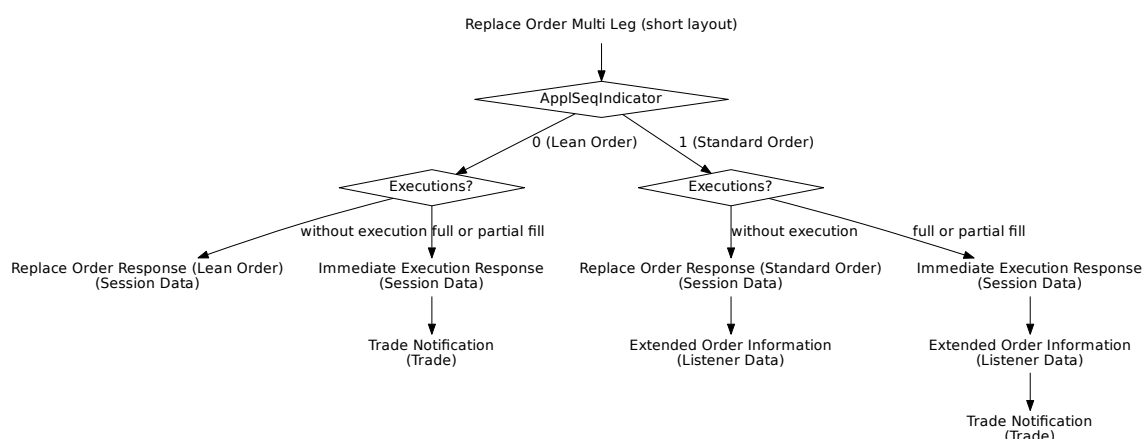
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|-------------------------|---|--------------|
| 1815 | TradingCapacity | Y | 1 | 127 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 128 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 129 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 130 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 131 | Fixed String | <div>Accounts to book trades and keep positions on.</div> <div>Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52</div> | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 133 | Fixed String | <div>'Flexible Account' information.</div> <div>Valid characters: \x20,\x30-\x39,\x41-\x5A</div> | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 77 | PositionEffect | Y | 1 | 165 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 166 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 168 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 169 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 189 | 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 | 201 | 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 |
| 25009 | FreeText3 | N | 12 | 213 | Fixed String | Third 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 | FIXCOrdID | N | 20 | 225 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 39030 | Pad3 | U | 3 | 245 | Fixed String | not used |

6.2 Replace Order Multi Leg (short layout)

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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10130 (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). |
| 38 | OrderQty | Y | 8 | 56 | Qty | Total Order Quantity. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|-------------------|
| 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 92 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 96 | unsigned int | Identifies an enrichment rule | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 98 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

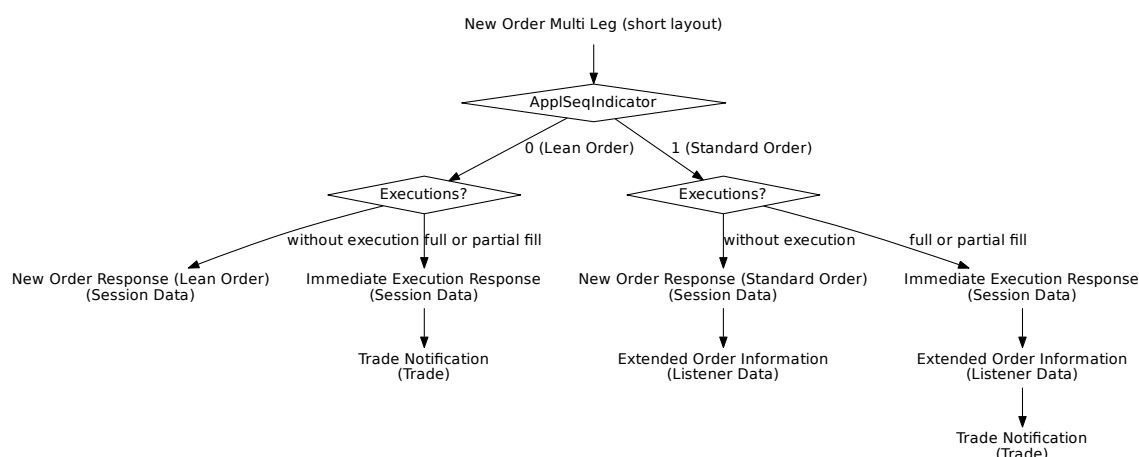
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 99 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 100 | unsigned int | <div>Side of the order.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 101 | unsigned int | <div>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 102 | unsigned int | <div>Indicator for checking the maximum order/quote value by the exchange.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 103 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|
| 18 | ExecInst | Y | 1 | 104 | unsigned int | Instructions for order handling. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Persistent Order (FIX value 'H') |
| | | | | | | 2 | Non-persistent Order (FIX value 'Q') |
| 59 | TimeInForce | Y | 1 | 105 | unsigned int | Execution and trading restriction parameters supported by T7. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Day (GFD) |
| | | | | | | 1 | Good Till Cancelled (GTC) - Standard Orders only |
| 1815 | TradingCapacity | Y | 1 | 106 | 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) |
| 1724 | OrderOrigination | N | 1 | 107 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer | |
| | | | | | | Value | Description |
| | | | | | | 5 | Order received from a direct access customer |
| | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 108 | 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 | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 109 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. | |
| | | | | | | Value | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |
| 39020 | Pad2 | U | 2 | 110 | Fixed String | not used | |

6.3 New Order Multi Leg (short layout)

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: 10129 (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. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 84 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 88 | unsigned int | Identifies an enrichment rule | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 90 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

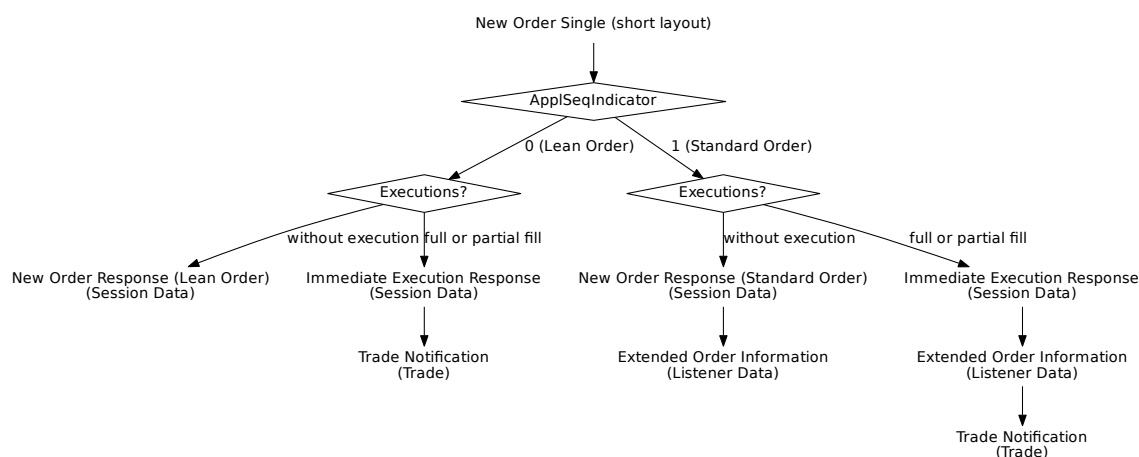
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 91 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 92 | unsigned int | <div>Side of the order.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 93 | unsigned int | <div>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 94 | unsigned int | <div>Indicator for checking the maximum order/quote value by the exchange.</div> <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> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 95 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|
| 18 | ExecInst | Y | 1 | 96 | unsigned int | Instructions for order handling. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Persistent Order (FIX value 'H') |
| | | | | | | 2 | Non-persistent Order (FIX value 'Q') |
| 59 | TimeInForce | Y | 1 | 97 | unsigned int | Execution and trading restriction parameters supported by T7. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Day (GFD) |
| | | | | | | 1 | Good Till Cancelled (GTC) - Standard Orders only |
| 1815 | TradingCapacity | Y | 1 | 98 | 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) |
| 1724 | OrderOrigination | N | 1 | 99 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer | |
| | | | | | | Value | Description |
| | | | | | | 5 | Order received from a direct access customer |
| | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 100 | 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 | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 101 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 102 | Fixed String | not used | | | | | | |

6.4 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 (NewOrder-Single, 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 | Y | 8 | 24 | PriceType | Limit price. |
| 38 | OrderQty | Y | 8 | 32 | Qty | Total Order Quantity. |
| 11 | ClOrdID | Y | 8 | 40 | 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 | 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. | | | | | | |
| 30048 | SimpleSecurityID | Y | 4 | 72 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 76 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 80 | unsigned int | Identifies an enrichment rule | | | | | | |
| 54 | Side | Y | 1 | 82 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 83 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

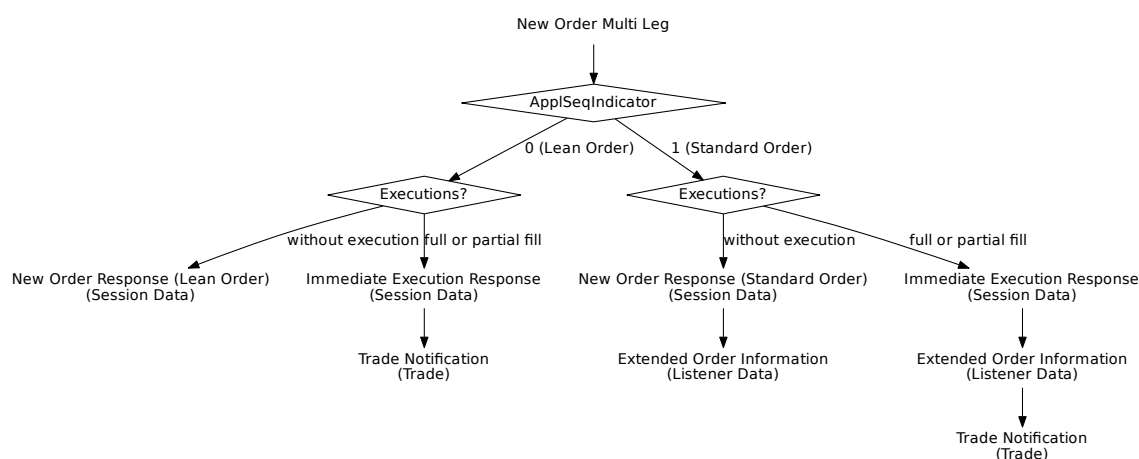
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------|
| 28710 | PriceValidityCheck-Type | Y | 1 | 84 | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). | |
| | | | | | | Value | Description |
| | | | | | | 0 | None |
| | | | | | | 1 | Optional |
| | | | | | | 2 | Mandatory |
| 25126 | ValueCheckTypeValue | Y | 1 | 85 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do not check |
| | | | | | | 1 | Check |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 86 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Liquidity provision |
| | | | | | | 0 | No liquidity provision |
| 59 | TimelnForce | Y | 1 | 87 | unsigned int | Execution and trading restriction parameters supported by T7. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Day (GFD) |
| | | | | | | 1 | Good Till Cancelled (GTC) - Standard Orders only |
| | | | | | | 3 | Immediate or Cancel (IOC) |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 18 | ExecInst | Y | 1 | 88 | unsigned int | Instructions for order handling. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Persistent Order (FIX value 'H') |
| | | | | | | 2 | Non-persistent Order (FIX value 'Q') |
| | | | | | | 5 | Persistent and Book or Cancel order (FIX value 'H 6') |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 89 | 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 | | | | | | |
| 1724 | OrderOrigination | N | 1 | 90 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer | |
| | | | | | | Value | Description |
| | | | | | | 5 | Order received from a direct access customer |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 91 | 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 | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 92 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used | | | | | | |

6.5 New Order Multi Leg

The New Order Multi Leg message is provided to submit orders for securities that are made up of multiple securities, known as "legs". 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10113 (NewOrder-Multileg, MsgType = AB) |
| 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. |
| 48 | SecurityID | Y | 8 | 32 | signed int | Instrument identifier. |
| 44 | Price | Y | 8 | 40 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 48 | Qty | Total Order Quantity. |

| 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | |
| 432 | ExpireDate | N | 4 | 84 | LocalMktDate | Date of order expiry. Required if Time-InForce (59) = 6. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 88 | unsigned int | Self Match Prevention ID. | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 92 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 97 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 104 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 113 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 114 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 115 | unsigned int | <div>Side of the order.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 116 | unsigned int | <div>Order type.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Limit</td></tr></table> | Value | Description | 2 | Limit | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 117 | unsigned int | <div>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 118 | unsigned int | <div>Indicator for checking the maximum order/quote value by the exchange.</div> <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> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|---------------------------|---|---------------------------------------------|
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 119 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 120 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 121 | unsigned int | <div>Instructions for order handling.</div> <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></table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 59 | TimeInForce | Y | 1 | 122 | unsigned int | <div>Execution and trading restriction parameters supported by T7.</div> <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>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|-------------------------|---|--------------|
| 1815 | TradingCapacity | Y | 1 | 123 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 124 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 125 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 126 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 127 | Fixed String | <div>Country code. Will be set to "XX" for non-capital letters.</div> <div>Valid characters: \x01-\x7E</div> | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 2404 | ComplianceText | N | 20 | 129 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/- or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 149 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 150 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 182 | 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 | 194 | 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 | | | | | | |
|-------------|--------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 25009 | FreeText3 | N | 12 | 206 | Fixed String | Third 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 | FIXCOrdID | N | 20 | 218 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 555 | NoLegs | Y | 1 | 238 | Counter | Number of LegOrd repeating group instances. | | | | | | |
| 39000 | Pad1 | U | 1 | 239 | Fixed String | not used | | | | | | |
| <LegOrdGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | |
| 2680 | >LegAccount | N | 2 | 240 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50 | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 242 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 243 | Fixed String | not used | | | | | | |

6.6 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 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 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 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | |
| 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. | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 120 | char | Conveys the current status of an order. <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>9</td><td>Suspended</td></tr></table> | Value | Description | 0 | New | 4 | Cancelled | 9 | Suspended | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 121 | char | 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>L</td><td>Triggered</td></tr></table> | Value | Description | 0 | New | 4 | Cancelled | L | Triggered | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 122 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>101</td><td>Order add accepted</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>114</td><td>Order has been changed to IOC</td></tr></table> | Value | Description | 101 | Order add accepted | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 124 | unsigned int | 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> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 125 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 126 | unsigned int | <div>Indicates if an order has been previously triggered.</div> <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> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 127 | unsigned int | <div>Indicator for a delayed transaction</div> <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> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | |

6.7 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 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | 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. | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|---------------------------------------------|-----|----------------------------------------------------------------|-----|-------------------------------|-----|-------------------------------|
| 39 | OrdStatus | Y | 1 | 88 | char | <div>Conveys the current status of an order.</div> <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>9</td><td>Suspended</td></tr></table> | Value | Description | 0 | New | 4 | Cancelled | 9 | Suspended | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 89 | char | <div>The reason why this message was generated.</div> <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>L</td><td>Triggered</td></tr></table> | Value | Description | 0 | New | 4 | Cancelled | L | Triggered | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 90 | unsigned int | <div>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>101</td><td>Order add accepted</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>114</td><td>Order has been changed to IOC</td></tr></table> | Value | Description | 101 | Order add accepted | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 92 | unsigned int | <div>Indicates SMP involvement.</div> <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> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|------------------------------------------------------|------------------------------|
| 1227 | ProductComplex | Y | 1 | 93 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| 9 | Strip | | | | | | |
| 1823 | Triggered | Y | 1 | 94 | unsigned int | Indicates if an order has been previously triggered. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Not Triggered |
| | | | | | | 1 | Triggered Stop |
| | | | | | | 2 | Triggered OCO |
| 25159 | TransactionDelay-Indicator | Y | 1 | 95 | unsigned int | Indicator for a delayed transaction | |
| | | | | | | Value | Description |
| | | | | | | 0 | Transaction not delayed |
| | | | | | | 1 | Transaction delayed |

6.8 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10103 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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. | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 152 | signed int | Product identifier. | | | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 156 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 158 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. | | | | | | | | | | | | |
| | | | | | | <table><tr><td>Value</td><td>Description</td></tr><tr><td>101</td><td>Order add accepted</td></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>114</td><td>Order has been changed to IOC</td></tr></table> | Value | Description | 101 | Order add accepted | 102 | Order modify accepted | 105 | IOC Order accepted | 181 | Ownership Changed | 114 | Order has been changed to IOC |
| | | | | | | Value | Description | | | | | | | | | | | |
| | | | | | | 101 | Order add accepted | | | | | | | | | | | |
| | | | | | | 102 | Order modify accepted | | | | | | | | | | | |
| | | | | | | 105 | IOC Order accepted | | | | | | | | | | | |
| | | | | | | 181 | Ownership Changed | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 160 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | |
| | | | | | | Value | Description | | | | | | | | | | | |
| | | | | | | 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 161 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 162 | char | <div>Conveys the current status of an order.</div> <table><tr><th>Value</th><th>Description</th></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> | Value | Description | 1 | Partially filled | 2 | Filled | 4 | Cancelled | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 163 | char | <div>The reason why this message was generated.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>F</td><td>Trade</td></tr></table> | Value | Description | F | Trade | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 164 | unsigned int | <div>Indicates if an order has been previously triggered.</div> <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> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 165 | unsigned int | <div>Indicates SMP involvement.</div> <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> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------|----------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------|-------------------------|
| 25159 | TransactionDelay-Indicator | Y | 1 | 166 | unsigned int | Indicator for a delayed transaction | |
| | | | | | | Value | Description |
| | | | | | | 0 | Transaction not delayed |
| | | | | | | 1 | Transaction delayed |
| 1362 | NoFills | Y | 1 | 167 | Counter | Specifies the number of partial fills included in this Execution Report. | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | |
| 1364 | >FillPx | Y | 8 | 168 | PriceType | Price of Fill. | |
| 1365 | >FillQty | Y | 8 | 176 | Qty | Quantity of Fill. | |
| 28708 | >FillMatchID | Y | 4 | 184 | 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 | 188 | 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 | 192 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. | |
| | | | | | | Value | Description |
| | | | | | | 2 | Removed Liquidity |
| | | | | | | 5 | Triggered Stop Order |
| 39070 | >Pad7 | U | 7 | 193 | Fixed String | not used | |
| <InstrmntLegExecGrp> | | | | | | Cardinality: 0-600, Record counter: NoLegExecs | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | |
| 624 | >LegSide | Y | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|--------------------------------------------------------------------|
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used |

6.9 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 (Execution-Report, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeaderME> | | | | | | | | | | | | |
| 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 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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. | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 128 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 132 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 134 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. | | | | | | | | | | | | | | | | | | |
| | | | | | | <table><tr><td>Value</td><td>Description</td></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>108</td><td>Book Order executed</td></tr><tr><td>135</td><td>Market Order triggered and executed</td></tr><tr><td>164</td><td>One-cancels-the-other Order has been triggered</td></tr><tr><td>172</td><td>Stop Order has been triggered</td></tr><tr><td>150</td><td>Closing Auction Order has been inactivated</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> | Value | Description | 101 | Order add accepted | 108 | Book Order executed | 135 | Market Order triggered and executed | 164 | One-cancels-the-other Order has been triggered | 172 | Stop Order has been triggered | 150 | Closing Auction Order has been inactivated | 199 | Pending order cancellation executed (end of FREEZE state) | 181 | Ownership Changed |
| | | | | | | Value | Description | | | | | | | | | | | | | | | | | |
| | | | | | | 101 | Order add accepted | | | | | | | | | | | | | | | | | |
| | | | | | | 108 | Book Order executed | | | | | | | | | | | | | | | | | |
| | | | | | | 135 | Market Order triggered and executed | | | | | | | | | | | | | | | | | |
| | | | | | | 164 | One-cancels-the-other Order has been triggered | | | | | | | | | | | | | | | | | |
| | | | | | | 172 | Stop Order has been triggered | | | | | | | | | | | | | | | | | |
| | | | | | | 150 | Closing Auction Order has been inactivated | | | | | | | | | | | | | | | | | |
| | | | | | | 199 | Pending order cancellation executed (end of FREEZE state) | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 136 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| | | | | | | Value | Description | | | | | | | | | | | | | | | | | |
| | | | | | | 1 | Buy | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | | |
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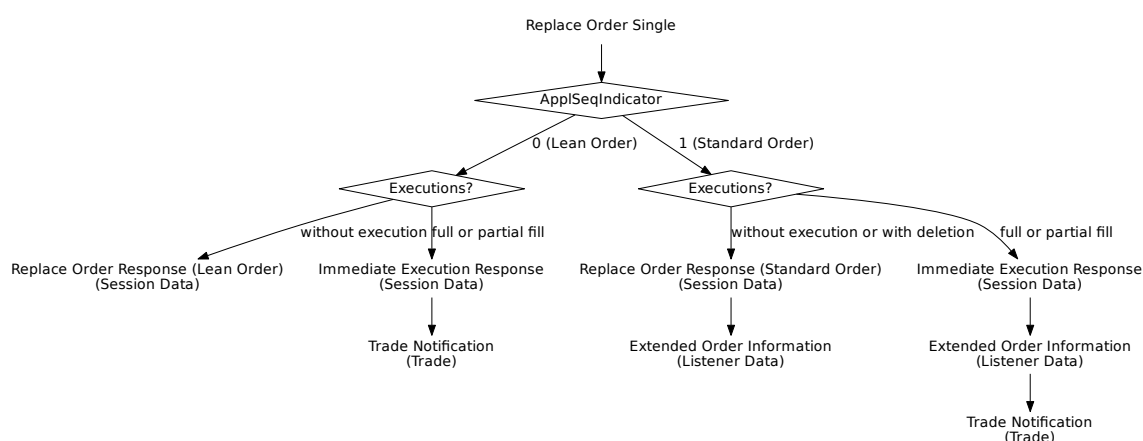
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 137 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 138 | char | <div>Conveys the current status of an order.</div> <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>9</td><td>Suspended</td></tr><tr><td>4</td><td>Cancelled</td></tr></table> | Value | Description | 1 | Partially filled | 2 | Filled | 9 | Suspended | 4 | Cancelled | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 139 | char | <div>The reason why this message was generated.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>F</td><td>Trade</td></tr><tr><td>9</td><td>Suspended</td></tr></table> | Value | Description | F | Trade | 9 | Suspended | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 140 | unsigned int | <div>Indicates if an order has been previously triggered.</div> <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> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------|------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|
| 2523 | CrossedIndicator | Y | 1 | 141 | unsigned int | Indicates SMP involvement. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No crossing (Order not subject to crossing) |
| | | | | | | 1 | Cross rejected (Order subject to crossing and match prevented) |
| 30011 | FIXCOrdID | N | 20 | 142 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | |
| 1362 | NoFills | Y | 1 | 162 | Counter | Specifies the number of partial fills included in this Execution Report. | |
| 39050 | Pad5 | U | 5 | 163 | Fixed String | not used | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | |
| 1364 | >FillPx | Y | 8 | 168 | PriceType | Price of Fill. | |
| 1365 | >FillQty | Y | 8 | 176 | Qty | Quantity of Fill. | |
| 28708 | >FillMatchID | Y | 4 | 184 | 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 | 188 | 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 | 192 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Added Liquidity |
| | | | | | | 4 | Auction |
| | | | | | | 5 | Triggered Stop Order |
| | | | | | | 6 | Triggered OCO Order |
| 7 | Triggered Market Order | | | | | | |
| 39070 | >Pad7 | U | 7 | 193 | Fixed String | not used | |
| <InstrmntLegExecGrp> | | | | | | Cardinality: 0-600, Record counter: NoLegExecs | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | |
| 624 | >LegSide | Y | 1 | 28 | unsigned int | <div>The side of the individual leg of a strategy as defined in its signature.<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></div> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |

6.10 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. |

| 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). |
| 38 | OrderQty | Y | 8 | 56 | Qty | Total Order Quantity. |
| 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. |
| 20003 | PartyIDClientID | N | 8 | 72 | 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 | 80 | 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 | 88 | 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 | 96 | LocalMktDate | Date of order expiry. Required if Time-InForce (59) = 6. |
| 1300 | MarketSegmentID | Y | 4 | 100 | signed int | Product identifier. |
| 30048 | SimpleSecurityID | Y | 4 | 104 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. |
| 28744 | MatchInstCrossID | N | 4 | 108 | unsigned int | Self Match Prevention ID. |
| 20655 | TargetPartyIDSession-ID | N | 4 | 112 | unsigned int | Session ID. |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 116 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|-------------------|---|-----------|---|------------|
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 121 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 128 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 137 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 138 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 139 | unsigned int | 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> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 140 | unsigned int | 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>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 141 | unsigned int | 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> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 142 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 59 | TimeInForce | Y | 1 | 143 | unsigned int | <div>Execution and trading restriction parameters supported by T7.</div> <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>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 144 | unsigned int | <div>Instructions for order handling.</div> <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> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 145 | unsigned int | <div>Marks a certain order as a closing auction one.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Closing or closing auction</td></tr></table> | Value | Description | 4 | Closing or closing auction | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | |

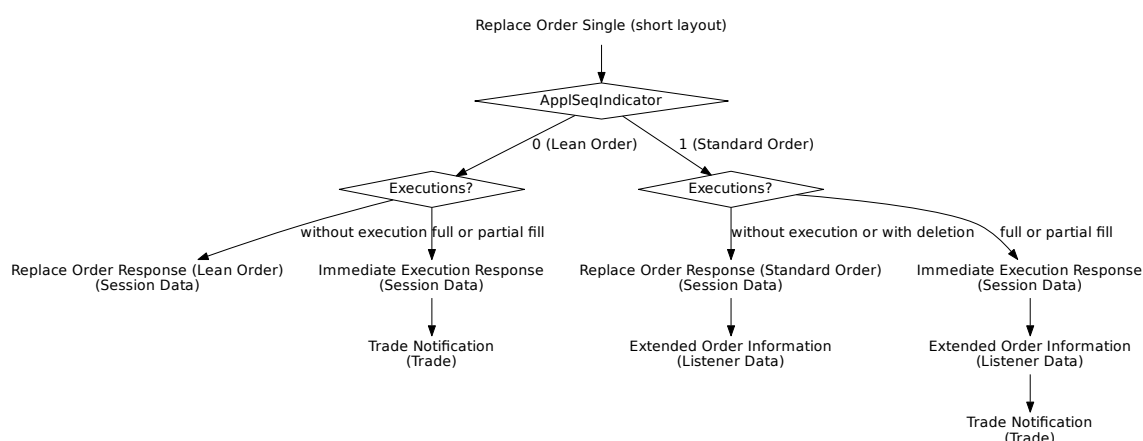
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|-------------------------|---|--------------|
| 1815 | TradingCapacity | Y | 1 | 146 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 147 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 148 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 149 | unsigned int | <div>Derivatives Markets: Required, Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 150 | Fixed String | <div>Accounts to book trades and keep positions on.</div> <div>Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52</div> | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------|---|-----------------------------------------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 20038 | PartyIDPosition-Account | N | 32 | 152 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 77 | PositionEffect | Y | 1 | 184 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 28743 | OwnershipIndicator | Y | 1 | 185 | unsigned int | Indicator to change the ownership of an order <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not change ownership</td></tr><tr><td>1</td><td>Change ownership to executing party (User ID)</td></tr></table> | Value | Description | 0 | Do not change ownership | 1 | Change ownership to executing party (User ID) | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not change ownership | | | | | | | | | | | | | | | | | | | | | |
| 1 | Change ownership to executing party (User ID) | | | | | | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 186 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 188 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|----------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 2404 | ComplianceText | N | 20 | 189 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 25007 | FreeText1 | N | 12 | 209 | 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 | 221 | 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 |
| 25009 | FreeText3 | N | 12 | 233 | Fixed String | Third 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 | FIXCIClientID | N | 20 | 245 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 39070 | Pad7 | U | 7 | 265 | Fixed String | not used |

6.11 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. |
| 44 | Price | Y | 8 | 40 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 48 | Qty | Total Order Quantity. |

| 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. | | | | | | |
| 30048 | SimpleSecurityID | Y | 4 | 80 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 84 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 88 | unsigned int | Identifies an enrichment rule | | | | | | |
| 54 | Side | Y | 1 | 90 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

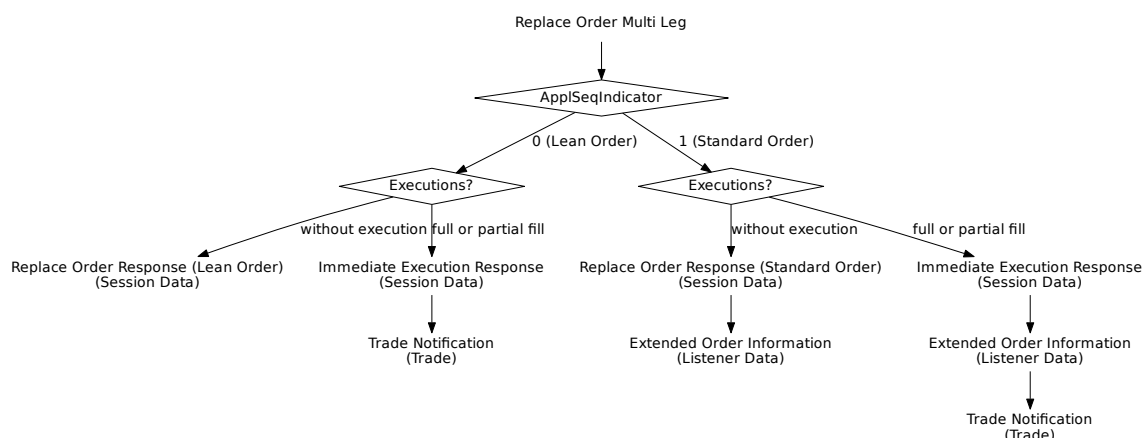
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|--------------------------------------------------|---|---------------------------|
| 28710 | PriceValidityCheck-Type | Y | 1 | 91 | unsigned int | 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>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 92 | unsigned int | 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> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 93 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 94 | unsigned int | 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></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 95 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 18 | ExecInst | Y | 1 | 96 | unsigned int | Instructions for order handling. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Persistent Order (FIX value 'H') |
| | | | | | | 2 | Non-persistent Order (FIX value 'Q') |
| | | | | | | 5 | Persistent and Book or Cancel order (FIX value 'H 6') |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 97 | 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 | | | | | | |
| 1724 | OrderOrigination | N | 1 | 98 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer | |
| | | | | | | Value | Description |
| | | | | | | 5 | Order received from a direct access customer |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 99 | 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 | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 100 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 101 | Fixed String | not used | | | | | | |

6.12 Replace Order Multi Leg

This message is used to replace a multi leg order (previously submitted using the New Order Multi Leg message). 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: 10114 (Multileg-OrderCancelReplace, MsgType = AC) |
| 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 | Y | 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. |
| 20003 | PartyIDClientID | N | 8 | 72 | 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 | 80 | 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 | 88 | 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 | 96 | signed int | Product identifier. |
| 432 | ExpireDate | N | 4 | 100 | LocalMktDate | Date of order expiry. Required if Time-InForce (59) = 6. |
| 28744 | MatchInstCrossID | N | 4 | 104 | unsigned int | Self Match Prevention ID. |
| 20655 | TargetPartyIDSession-ID | N | 4 | 108 | unsigned int | Session ID. |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 112 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 117 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 |
| 20032 | PartyIDBeneficiary | N | 9 | 124 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 28703 | ApplSeqIndicator | Y | 1 | 133 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 134 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 135 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 136 | unsigned int | Order type. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Limit</td></tr></table> | Value | Description | 2 | Limit | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 137 | unsigned int | 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>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|---------------------------|---|---------------------------------------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 138 | unsigned int | 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> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 139 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 140 | unsigned int | 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></table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 59 | TimeInForce | Y | 1 | 141 | unsigned int | 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>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 142 | 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. <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|-----------------------------------------------|
| 28743 | OwnershipIndicator | Y | 1 | 143 | unsigned int | Indicator to change the ownership of an order <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not change ownership</td></tr><tr><td>1</td><td>Change ownership to executing party (User ID)</td></tr></table> | Value | Description | 0 | Do not change ownership | 1 | Change ownership to executing party (User ID) |
| Value | Description | | | | | | | | | | | |
| 0 | Do not change ownership | | | | | | | | | | | |
| 1 | Change ownership to executing party (User ID) | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 144 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 145 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 146 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 147 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 149 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 150 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 170 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 202 | 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 | 214 | 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 | | | | | | |
|-------------|--------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 25009 | FreeText3 | N | 12 | 226 | Fixed String | Third 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 | FIXCOrdID | N | 20 | 238 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 555 | NoLegs | Y | 1 | 258 | Counter | Number of LegOrd repeating group instances.Must be greater than 1. | | | | | | |
| 39050 | Pad5 | U | 5 | 259 | Fixed String | not used | | | | | | |
| <LegOrdGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | |
| 2680 | >LegAccount | N | 2 | 264 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50 | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 266 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 267 | Fixed String | not used | | | | | | |

6.13 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 (Execution-Report, 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Session Data</td></tr></table></div> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table></div> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 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 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (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. | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 112 | Qty | Remaining quantity of an order. | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 120 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 128 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | Y | 8 | 136 | UTCTimestamp | Priority timestamp. | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 144 | char | 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></table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 145 | char | The reason why this message was generated. <table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>5</td><td>Replaced</td></tr><tr><td>L</td><td>Triggered</td></tr></table> | Value | Description | 4 | Cancelled | 5 | Replaced | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 146 | unsigned int | 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>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>114</td><td>Order has been changed to IOC</td></tr></table> | Value | Description | 102 | Order modify accepted | 105 | IOC Order accepted | 181 | Ownership Changed | 212 | Book or Cancel Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|------------------------------------------------------|----------------------------------------------------------------|
| 2523 | CrossedIndicator | Y | 1 | 148 | unsigned int | Indicates SMP involvement. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No crossing (Order not subject to crossing) |
| | | | | | | 1 | Cross rejected (Order subject to crossing and match prevented) |
| 1227 | ProductComplex | Y | 1 | 149 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| | | | | | | 9 | Strip |
| 1823 | Triggered | Y | 1 | 150 | unsigned int | Indicates if an order has been previously triggered. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Not Triggered |
| | | | | | | 1 | Triggered Stop |
| | | | | | | 2 | Triggered OCO |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 151 | unsigned int | Indicator for a delayed transaction | |
| | | | | | | Value | Description |
| | | | | | | 0 | Transaction not delayed |
| | | | | | | 1 | Transaction delayed |

6.14 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.

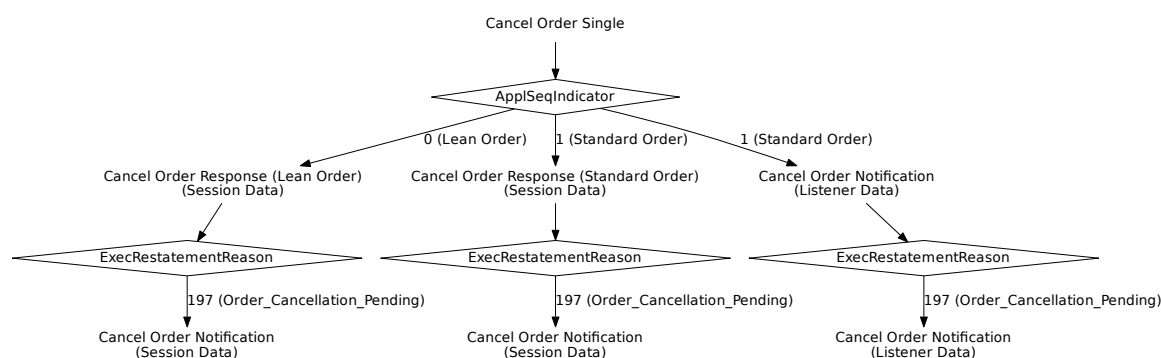
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|----------------------|-----------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|
| <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 (Execution-Report, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | 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 | | | | | | | | | | | | |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|---------------------------------------------|-----|----------------------------------------------------------------|-----|-------------------|-----|-------------------------------|-----|-------------------------------|
| 151 | LeavesQty | Y | 8 | 96 | Qty | Remaining quantity of an order. | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 120 | char | Conveys the current status of an order. <table><tr><td>Value</td><td>Description</td></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></table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 121 | char | The reason why this message was generated. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>5</td><td>Replaced</td></tr><tr><td>L</td><td>Triggered</td></tr></table> | Value | Description | 4 | Cancelled | 5 | Replaced | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 122 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></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>114</td><td>Order has been changed to IOC</td></tr></table> | Value | Description | 102 | Order modify accepted | 105 | IOC Order accepted | 181 | Ownership Changed | 212 | Book or Cancel Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 124 | unsigned int | 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> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 125 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 126 | unsigned int | <div>Indicates if an order has been previously triggered.</div> <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> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 127 | unsigned int | <div>Indicator for a delayed transaction</div> <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> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | |

6.15 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".



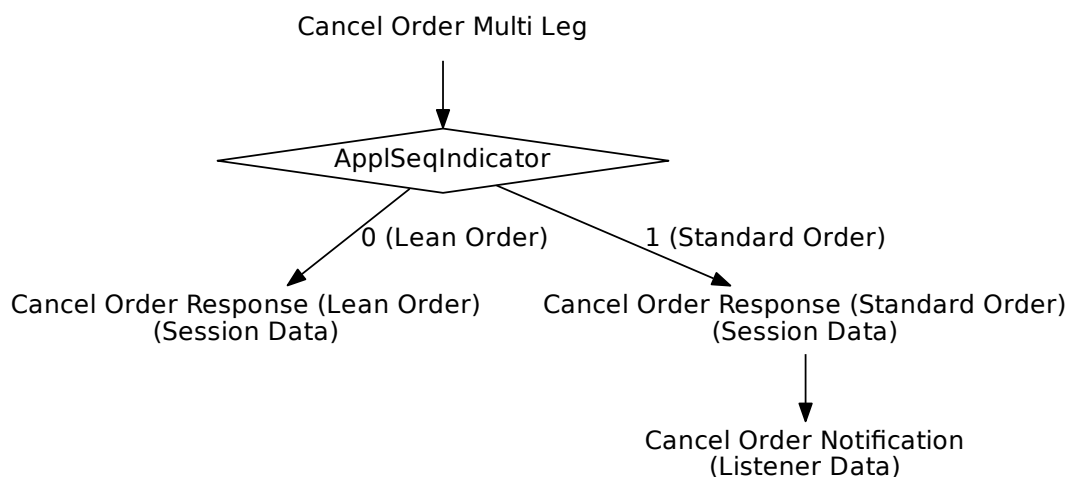
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------|--------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------|
| <MessageHeaderIn> | | | | | | |
| 9 | BodyLen | Y | 4 | 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 (Order-CancelRequest, 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. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 48 | unsigned int | Investment decision within firm (ES-MA 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 | 56 | 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 | 64 | signed int | Product identifier. | | | | | | |
| 30048 | SimpleSecurityID | Y | 4 | 68 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 72 | unsigned int | Session ID that entered the order. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 76 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 77 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 78 | unsigned int | Derivatives Markets: Required. Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 79 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 39050 | Pad5 | U | 5 | 99 | Fixed String | not used | | | | | | |

6.16 Cancel Order Multi Leg

This message is used to cancel a multi leg 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10123 (Order-CancelRequest, 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. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|----------------------|
| 41 | OrigCOrdID | N | 8 | 40 | unsigned int | COrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. | | | | | | |
| 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. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 80 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 82 | unsigned int | 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 83 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 103 | Fixed String | not used | | | | | | |

6.17 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 (Execution-Report, 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Session Data</td></tr></table></div> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table></div> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 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 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (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. | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 128 | char | Conveys the current status of an order. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (i.e. result of Order Cancel Request) | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 129 | char | The reason why this message was generated. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>6</td><td>Pending Cancel (e.g. result of Order Cancel Request)</td></tr></table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 130 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>103</td><td>Order delete accepted</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></table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion | 199 | Pending order cancellation executed (end of FREEZE state) |
| Value | Description | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | |
| 199 | Pending order cancellation executed (end of FREEZE state) | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 132 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 133 | unsigned int | <div>Indicator for a delayed transaction</div> <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> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 134 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

6.18 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 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | 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. | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 112 | char | Conveys the current status of an order. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Cancel (i.e. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 113 | char | The reason why this message was generated. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>6</td><td>Pending Cancel (e.g. result of Order Cancel Request)</td></tr></table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 114 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>197</td><td>Pending order deletion</td></tr></table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 116 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|-------------------------------------|-------------------------|
| 25159 | TransactionDelay-Indicator | Y | 1 | 117 | unsigned int | Indicator for a delayed transaction | |
| | | | | | | Value | Description |
| | | | | | | 0 | Transaction not delayed |
| | | | | | | 1 | Transaction delayed |
| 39020 | Pad2 | U | 2 | 118 | Fixed String | not used | |

6.19 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.

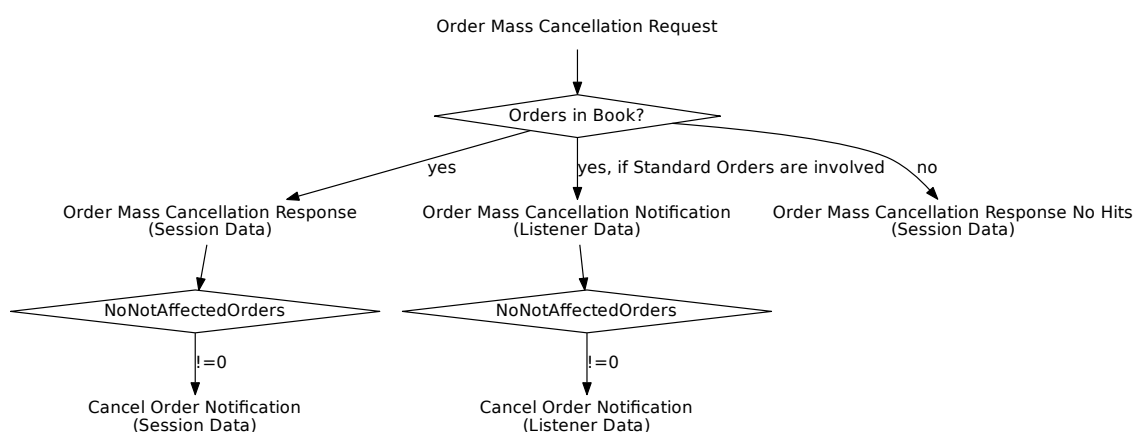
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|---|---------------|
| <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 (Execution-Report, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeaderME> | | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 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. | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 120 | signed int | Product identifier. | | | | | | | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 124 | unsigned int | Entering User ID. | | | | | | | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 128 | unsigned int | Session ID. | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 132 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></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>261</td><td>Panic Cancel</td></tr></table> | Value | Description | 103 | Order delete accepted | 122 | Instrument State Change | 197 | Pending order deletion | 199 | Pending order cancellation executed (end of FREEZE state) | 261 | Panic Cancel |
| Value | Description | | | | | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | | | | | |
| 199 | Pending order cancellation executed (end of FREEZE state) | | | | | | | | | | | | | | | | | |
| 261 | Panic Cancel | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|---------------------|-------|-----|-----|--------------|-------------------------------------------------------------|------------------------------------------------------|
| 20007 | PartyIDEnteringFirm | N | 1 | 134 | unsigned int | Entering Entity ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Participant |
| | | | | | | 2 | Market Supervision |
| 39 | OrdStatus | Y | 1 | 135 | char | Conveys the current status of an order. | |
| | | | | | | Value | Description |
| | | | | | | 4 | Cancelled |
| | | | | | | 6 | Pending Cancel (i.e. result of Order Cancel Request) |
| 150 | ExecType | Y | 1 | 136 | char | The reason why this message was generated. | |
| | | | | | | Value | Description |
| | | | | | | 4 | Cancelled |
| | | | | | | 6 | Pending Cancel (e.g. result of Order Cancel Request) |
| 1227 | ProductComplex | Y | 1 | 137 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| 9 | Strip | | | | | | |
| 54 | Side | Y | 1 | 138 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 30011 | FIXCIClientID | N | 20 | 139 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | |
| 39000 | Pad1 | U | 1 | 159 | Fixed String | not used | |

6.20 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 (Order-MassActionRequest, 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 (ES-MA 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 | 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 60 | unsigned int | Session ID. | | | | | | |
| 20612 | TargetParty-IDExecutingTrader | N | 4 | 64 | unsigned int | Owning User ID. | | | | | | |
| 54 | Side | N | 1 | 68 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 69 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 70 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 71 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

6.21 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 (Order-MassActionReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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. |
| 28782 | NoAffectedOrder-Requests | Y | 2 | 82 | Counter | Number of affected order transactions |
| 39040 | Pad4 | U | 4 | 84 | 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 | >NotAffOrigCIClientID | N | 8 | 96 | unsigned int | Original Client Order ID of an order whose cancellation is pending. |
| <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 |

6.22 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 (Order-MassActionReport, 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. <div><div>Value</div><div>Description</div><div>1</div><div>Last Message</div></div> |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used |
| <Message Body> | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. |

6.23 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 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeaderME> | | | | | | | | | | | | |
| 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 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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. | |
| 28782 | NoAffectedOrder-Requests | Y | 2 | 106 | Counter | Number of affected order transactions | |
| 20007 | PartyIDEnteringFirm | N | 1 | 108 | unsigned int | Entering Entity ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Participant |
| | | | | | | 2 | Market Supervision |
| 28721 | MassActionReason | Y | 1 | 109 | unsigned int | Reason for mass cancellation. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No special reason |
| | | | | | | 1 | Trading was stopped |
| | | | | | | 2 | Emergency |
| | | | | | | 3 | Market Maker Protection |
| | | | | | | 6 | Session loss or logout |
| | | | | | | 7 | Duplicate Session Login |
| | | | | | | 8 | Clearing Risk Control |
| | | | | | | 100 | Internal connection loss |
| | | | | | | 107 | Instrument Suspended |
| | | | | | | 117 | Member has been disabled |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------------|--------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------|-----------------------------------------------------------------|
| 18 | ExecInst | Y | 1 | 110 | unsigned int | Instructions for order handling. | |
| | | | | | | Value | Description |
| | | | | | | 3 | Persistent and non-persistent orders affected (FIX value 'H Q') |
| | | | | | | 2 | Non-persistent Order (FIX value 'Q') |
| 54 | Side | N | 1 | 111 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| <NotAffectedOrdersGrp> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedOrders | |
| 1371 | >NotAffectedOrderID | Y | 8 | 112 | unsigned int | Exchange Order ID of an order whose cancellation is pending. | |
| 1372 | >NotAffOrigCLOrdID | N | 8 | 120 | unsigned int | Original Client Order ID of an order whose cancellation is pending. | |
| <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 | |

6.24 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10117 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 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. | | | | | | |
| 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 168 | signed int | Product identifier. | | | | | | |
| 432 | ExpireDate | N | 4 | 172 | LocalMktDate | Date of order expiry. Required if Time-InForce (59) = 6. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 176 | unsigned int | Self Match Prevention ID. | | | | | | |
| 20059 | PartyIDExecutingUnit | N | 4 | 180 | unsigned int | Business Unit ID. | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 184 | unsigned int | Session ID. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------|-----------------------------------------------------------|
| 20012 | PartyIDExecuting-Trader | N | 4 | 188 | unsigned int | Owning User ID. | |
| 20036 | PartyIDEntering-Trader | N | 4 | 192 | unsigned int | Entering User ID. | |
| 30555 | NoLegExecs | Y | 2 | 196 | Counter | Number of InstrmntLegExec repeating group instances. | |
| 378 | ExecRestatement-Reason | Y | 2 | 198 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Order book restatement |
| | | | | | | 101 | Order add accepted |
| | | | | | | 102 | Order modify accepted |
| | | | | | | 103 | Order delete accepted |
| | | | | | | 105 | IOC Order accepted |
| | | | | | | 122 | Instrument State Change |
| | | | | | | 108 | Book Order executed |
| | | | | | | 135 | Market Order triggered and executed |
| | | | | | | 149 | Closing Auction Order has been activated |
| | | | | | | 150 | Closing 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 |
| | | | | | | 114 | Order has been changed to IOC |
| 20007 | PartyIDEnteringFirm | N | 1 | 200 | unsigned int | Entering Entity ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Participant |
| | | | | | | 2 | Market Supervision |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 201 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 202 | char | <div>Conveys the current status of an order.</div> <table><tr><td>Value</td><td>Description</td></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></table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 203 | char | <div>The reason why this message was generated.</div> <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></table> | Value | Description | 0 | New | 4 | Cancelled | 5 | Replaced | 9 | Suspended | D | Restated | L | Triggered | F | Trade | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| D | Restated | | | | | | | | | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 204 | unsigned int | <div>Side of the order.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|
| 40 | OrdType | Y | 1 | 205 | unsigned int | 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> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 206 | 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. <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 59 | TimelnForce | N | 1 | 207 | unsigned int | 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>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | |
| 18 | ExecInst | N | 1 | 208 | unsigned int | 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> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------|---|-------------------|
| 625 | TradingSessionSubID | N | 1 | 209 | unsigned int | Marks a certain order as a closing auction one. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr></table> | Value | Description | 4 | Closing or closing auction | | |
| Value | Description | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | |
| 28703 | AppSeqIndicator | N | 1 | 210 | unsigned int | 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> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |
| 1 | Account | N | 2 | 211 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 213 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | |
| 77 | PositionEffect | N | 1 | 245 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 246 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 251 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 258 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 267 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 269 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. | |
| | | | | | | Value | Description |
| | | | | | | W | W - Desk |
| | | | | | | Y | Y - Electronic |
| | | | | | | C | C - FCM-provided screen |
| | | | | | | G | G - FCM API or FIX |
| | | | | | | H | H - Algo Engine |
| | | | | | | D | D - Default |
| * | More values | | | | | | |
| 2404 | ComplianceText | N | 20 | 270 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/- or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p> | |
| 25007 | FreeText1 | N | 12 | 290 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p> | |
| 25008 | FreeText2 | N | 12 | 302 | Fixed String | <p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p> | |
| 25009 | FreeText3 | N | 12 | 314 | Fixed String | <p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p> | |
| 30011 | FIXCOrdID | N | 20 | 326 | Fixed String | <p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p> | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------------|----------------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|---------------|
| 1362 | NoFills | Y | 1 | 346 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | |
| 555 | NoLegs | Y | 1 | 347 | Counter | Number of LegOrd repeating group instances. | | | | | | | | |
| 1823 | Triggered | Y | 1 | 348 | unsigned int | 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> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO |
| Value | Description | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 349 | unsigned int | 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> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 350 | Fixed String | not used | | | | | | | | |
| <LegOrdGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 352 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50 | | | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 354 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | |
| Value | Description | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 355 | Fixed String | not used | | | | | | | | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 0 | PriceType | Price of Fill. | | | | | | | | |
| 1365 | >FillQty | N | 8 | 8 | Qty | Quantity of Fill. | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|----------------------|------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|-------------------|---|---------|---|----------------------|---|---------------------|---|------------------------|
| 1363 | >FillExecID | Y | 4 | 20 | 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 | 24 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 25 | Fixed String | not used | | | | | | | | | | | | | | |
| <InstrmntLegExecGrp> | | | | | | Cardinality: 0-600, Record counter: NoLegExecs | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | | | | | | | | | | | | | | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | | | | | | | | | | | | | | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | | | |
| 624 | >LegSide | Y | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | | | | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | | | | | | | | | |

7 Strategy Creation

7.1 Create Strategy

The Security Definition Request message is used to create a strategy on T7. For more details, please refer to the ETI Manual, chapter Creation of a Strategy. 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: 10301 (Security-DefinitionRequest, MsgType = c) |
| 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. |
| 762 | SecuritySubType | N | 4 | 28 | signed int | Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-----------------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | Y | 1 | 32 | unsigned int | <div>This field qualifies an instrument type on T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></div> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 33 | Counter | Number of InstrmtLegGrp repeating group instances. | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 34 | Fixed String | <div>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</div> <div>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</div> | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 54 | Fixed String | not used | | | | | | | | | | | | | | | | | | |
| <InstrmtLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 56 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | N | 8 | 64 | PriceType | Strategy leg underlying price (only applicable for underlying leg). | | | | | | | | | | | | | | | | | | |
| 600 | >LegSymbol | N | 4 | 72 | signed int | Product identifier of the leg security (only applicable for underlying leg). | | | | | | | | | | | | | | | | | | |
| 623 | >LegRatioQty | Y | 4 | 76 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | | | | | | | | | | | | | |
| 624 | >LegSide | Y | 1 | 80 | unsigned int | <div>The side of the individual leg of a strategy as defined in its signature.<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></div> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|------------------|-------|-----|-----|--------------|------------------------|---------------------|
| 609 | >LegSecurityType | Y | 1 | 81 | unsigned int | Indicates type of leg. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Multileg Instrument |
| | | | | | | 2 | Underlying Leg |
| | | | | | | | |
| 39060 | >Pad6 | U | 6 | 82 | Fixed String | not used | |

7.2 Create Strategy Response

This message confirms the creation of a strategy or returns the parameters of an existing strategy. For more details, please refer to the ETI Manual, chapter Creation of a Strategy.

| 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: 10302 (Security-Definition, MsgType = d) | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <Message Body> | | | | | | | | | | |
| 1148 | LowLimitPrice | N | 8 | 56 | PriceType | Allowable low limit price for the trading day.A key parameter in validating order price.Used as the lower band for validating order prices.Orders submitted with prices below the lower limit will be rejected | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------------|---|--------------------------------|
| 1149 | HighLimitPrice | N | 8 | 64 | PriceType | Allowable high limit price for the trading day.A key parameter in validating order price.Used as the upper band for validating order prices.Orders submitted with prices above the upper limit will be rejected | | | | | | |
| 48 | SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 779 | LastUpdateTime | Y | 8 | 80 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | |
| 322 | SecurityResponseID | Y | 8 | 88 | UTCTimestamp | Identifier for the Security Definition message. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | |
| 28614 | NumberOfSecurities | Y | 4 | 100 | signed int | Number of strategies that have been created per session, product, instrument type and business day. | | | | | | |
| 762 | SecuritySubType | N | 4 | 104 | signed int | Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle | | | | | | |
| 1377 | MultilegModel | Y | 1 | 108 | unsigned int | Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Predefined Multileg Security</td></tr><tr><td>1</td><td>User-defined Multileg Security</td></tr></table> | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security |
| Value | Description | | | | | | | | | | | |
| 0 | Predefined Multileg Security | | | | | | | | | | | |
| 1 | User-defined Multileg Security | | | | | | | | | | | |

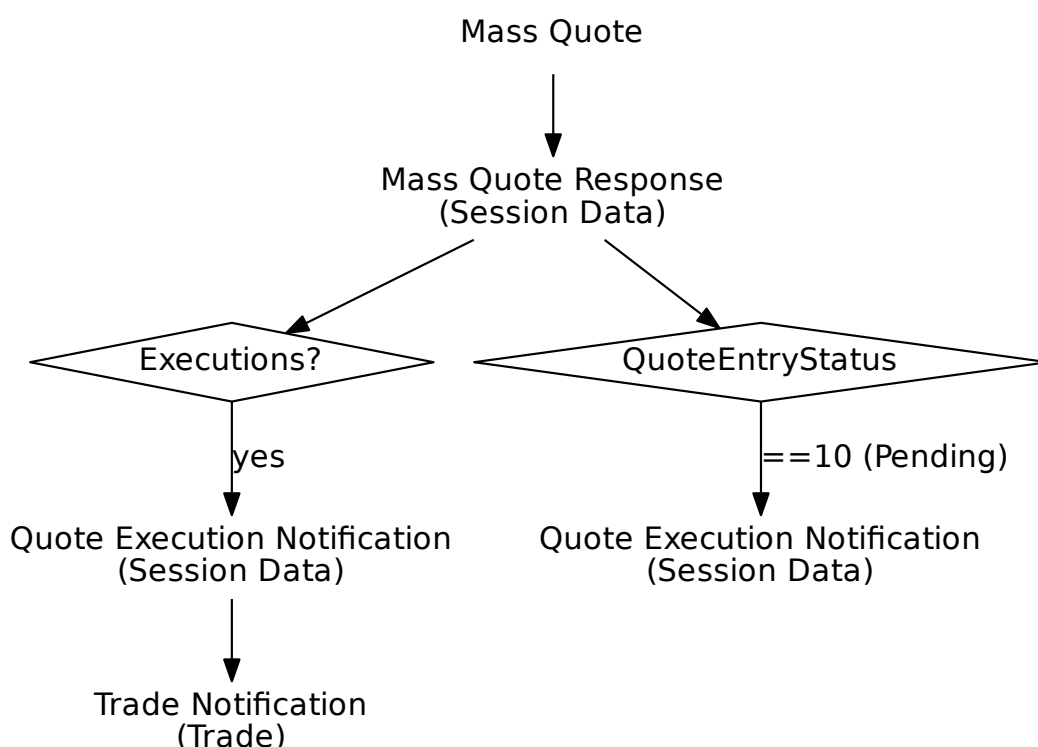
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-----------------|---------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|---|---------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1144 | ImpliedMarket-Indicator | Y | 1 | 109 | unsigned int | Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out).Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument.Commonly used in listed derivatives. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not implied</td></tr><tr><td>3</td><td>Both Implied-in and Implied-out</td></tr></table> | Value | Description | 0 | Not implied | 3 | Both Implied-in and Implied-out | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not implied | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Both Implied-in and Implied-out | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 110 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 111 | Counter | Number of InstrmtLegGrp repeating group instances. | | | | | | | | | | | | | | | | | | |
| <InstrmtLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 112 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | N | 8 | 120 | PriceType | Strategy leg underlying price (only applicable for underlying leg). | | | | | | | | | | | | | | | | | | |
| 600 | >LegSymbol | N | 4 | 128 | signed int | Product identifier of the leg security (only applicable for underlying leg). | | | | | | | | | | | | | | | | | | |
| 623 | >LegRatioQty | Y | 4 | 132 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|----------------|
| 624 | >LegSide | Y | 1 | 136 | unsigned int | <div>The side of the individual leg of a strategy as defined in its signature.<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></div> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 137 | unsigned int | <div>Indicates type of leg.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table></div> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 138 | Fixed String | not used | | | | | | |

8 Quote Handling

8.1 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10405 (Mass-Quote, 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). <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 59 | unsigned int | 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> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 28723 | QuoteSizeType | Y | 1 | 60 | unsigned int | 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> | Value | Description | 1 | Total Size (Quote Modification) | 2 | Open Size(Quote Entry) | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Total Size (Quote Modification) | | | | | | | | | | | | | |
| 2 | Open Size(Quote Entry) | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------|-------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| 537 | QuoteType | Y | 1 | 61 | unsigned int | Quote Type | |
| | | | | | | Value | Description |
| | | | | | | 1 | Tradeable |
| | | | | | | 100 | Tradeable(BOC) |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 62 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Liquidity provision |
| | | | | | | 0 | No liquidity provision |
| 295 | NoQuoteEntries | Y | 1 | 63 | Counter | The number of quote entries for a Mass Quote. | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 64 | 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 | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 65 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. | |
| | | | | | | Value | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |
| 39060 | Pad6 | U | 6 | 66 | 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. | |

8.2 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 | TemplatelD | 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Accepted with warning</td></tr><tr><td>5</td><td>Rejected</td></tr><tr><td>6</td><td>Removed from Market</td></tr><tr><td>10</td><td>Pending</td></tr></table> | Value | Description | 0 | Accepted with warning | 5 | Rejected | 6 | Removed from Market | 10 | Pending |
| 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. <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> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| 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 |
| 107 | Invalid underlying price |
| 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 |
| 119 | Entitlement not assigned for underlying |
| 124 | Instrument is currently not tradeable on book |
| 125 | Quantity exceeds trader specific limit |

| | |
|-----|----------------------------------------------------------------------------------|
| 126 | Value exceeds trader specific limit |
| 127 | Invalid quote spread |
| 128 | Book-or-Cancel quote type |
| 131 | Instrument state does not allow processing |
| 134 | Invalid quote type |
| 143 | Trading indication running for trader |
| 144 | On-Book trading disabled for instrument type |
| 147 | Liquidity provider protection bid side cancelled |
| 148 | Liquidity provider protection ask side cancelled |
| 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 |
| 163 | Too many orders and quotes in order book |
| * | More values |

8.3 Quote Execution Notification

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

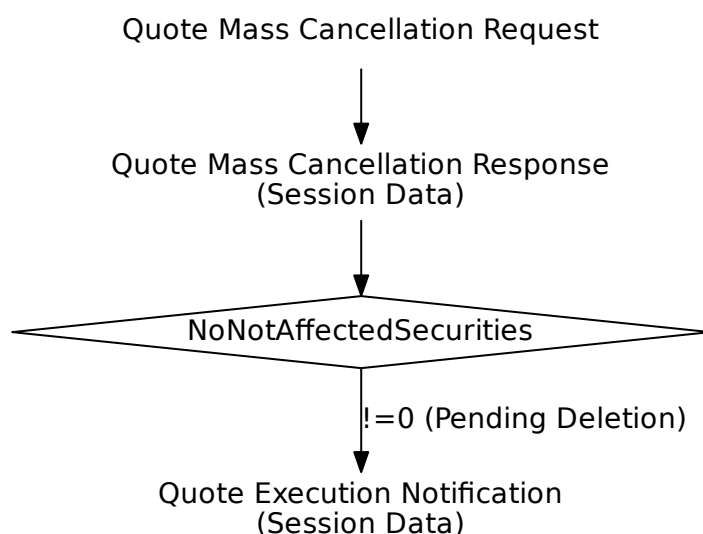
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|--------------|
| <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 (Quote-ExecutionReport, MsgType = U8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeaderME> | | | | | | | | | | | | |
| 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 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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. | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 76 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | |
| 28706 | NoQuoteEvents | Y | 1 | 78 | Counter | Number of QuoteEvent repeating group instances. | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 79 | 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 | >QuoteEventMatch-ID | 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Modified side</td></tr><tr><td>3</td><td>Removed Quote Side</td></tr><tr><td>4</td><td>Partially Filled</td></tr><tr><td>5</td><td>Filled</td></tr></table> | Value | Description | 2 | Modified side | 3 | Removed Quote Side | 4 | Partially Filled | 5 | Filled |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Modified side | | | | | | | | | | | | | | | |
| 3 | Removed Quote Side | | | | | | | | | | | | | | | |
| 4 | Partially Filled | | | | | | | | | | | | | | | |
| 5 | Filled | | | | | | | | | | | | | | | |
| 28581 | >QuoteEventSide | Y | 1 | 121 | unsigned int | Side of the quote. <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> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 28641 | >QuoteEvent-LiquidityInd | N | 1 | 122 | unsigned int | Indicates whether the quote added or removed liquidity. <table><tr><td>Value</td><td>Description</td></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></table> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------------------|---------------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| 28733 | >QuoteEventReason | N | 1 | 123 | unsigned int | Additional information why quote side was removed. | |
| | | | | | | Value | Description |
| | | | | | | 14 | Pending Cancellation Executed |
| | | | | | | 15 | Invalid Price |
| | | | | | | 16 | Quote subject to crossing and match prevented |
| | | | | | | 17 | Quote deleted due to Book-or-Cancel quote type |
| 18 | Quote deleted due to passive liquidity protection | | | | | | |
| 39040 | >Pad4 | U | 4 | 124 | Fixed String | not used | |
| <QuoteLegExecGrp> | | | | | | Cardinality: 0-600, Record counter: NoLegExecs | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | |
| 624 | >LegSide | Y | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| 2 | Sell | | | | | | |
| 25011 | >NoQuoteEvents-Index | Y | 1 | 29 | unsigned int | Reference to the corresponding QuoteEvent repeating group instance. | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | |

8.4 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 (Order-MassActionRequest, 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 (ES-MA 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 | N | 4 | 44 | unsigned int | Session ID. | | | | | | |
| 21222 | PartyIDInvestment-DecisionMaker-Qualifier | N | 1 | 48 | unsigned int | <div>Qualifier for field PartyIDInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 49 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used | | | | | | |

8.5 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 (Order-MassActionReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | 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 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation is pending. | | | | | | |

8.6 Quote Mass Cancellation Notification

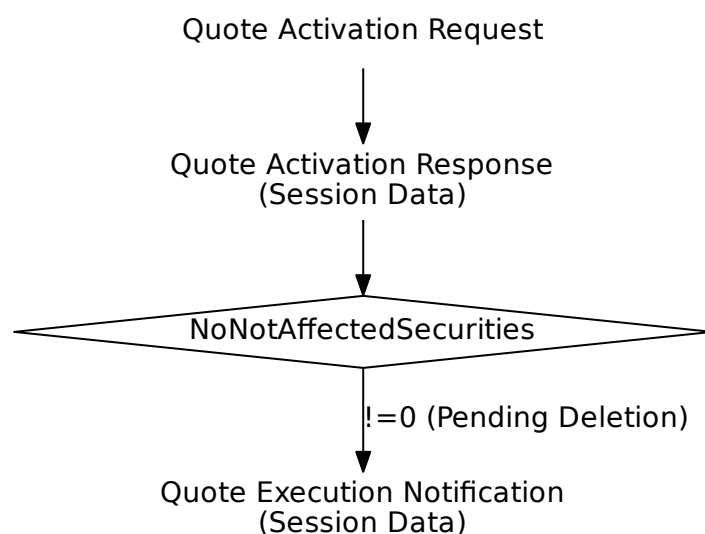
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

| 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 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeaderME> | | | | | | | | | | | | |
| 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 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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 |
| | | | | | | 3 | Market Maker Protection |
| | | | | | | 6 | Session loss or logout |
| | | | | | | 7 | Duplicate Session Login |
| | | | | | | 8 | Clearing Risk Control |
| | | | | | | 100 | Internal connection loss |
| 117 | Member has been disabled | | | | | | |
| 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. | |

8.7 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 (Order-MassActionRequest, 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 (ES-MA 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Suspend quotes</td></tr><tr><td>2</td><td>Release quotes from suspension</td></tr></table> | Value | Description | 1 | Suspend quotes | 2 | Release quotes from suspension |
| Value | Description | | | | | | | | | | | |
| 1 | Suspend quotes | | | | | | | | | | | |
| 2 | Release quotes from suspension | | | | | | | | | | | |
| 28768 | MassActionSubType | N | 1 | 49 | unsigned int | Restriction for MassActionType(1373) = Release_quotes(2) <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Book or cancel</td></tr></table> | Value | Description | 1 | Book or cancel | | |
| Value | Description | | | | | | | | | | | |
| 1 | Book or cancel | | | | | | | | | | | |
| 21222 | PartyIDInvestment-DecisionMaker-Qualifier | N | 1 | 50 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 51 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 52 | Fixed String | not used | | | | | | |

8.8 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 (Order-MassActionReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | 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 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation or activation is pending. | | | | | | |

8.9 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 (Order-MassActionReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 1 | Participant |
| | | | | | | 2 | Market Supervision |
| 1373 | MassActionType | Y | 1 | 83 | unsigned int | Specifies the type of action requested. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Suspend quotes |
| | | | | | | 2 | Release quotes from suspension |
| 28768 | MassActionSubType | N | 1 | 84 | unsigned int | Restriction for MassAction-Type(1373) = Release_quotes(2) | |
| | | | | | | Value | Description |
| | | | | | | 1 | Book or cancel |
| 28721 | MassActionReason | Y | 1 | 85 | unsigned int | Reason for mass cancellation. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No special reason |
| | | | | | | 3 | Market Maker Protection |
| 39020 | Pad2 | U | 2 | 86 | 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. | |

8.10 Inquire Market Maker Parameters

This message is used to inquire for the Market Maker Parameters currently active for a session. For more details, please refer to the ETI Manual, chapter Market Maker Protection. This message is sent to the service "Order and Quote Management".

Inquire Market Maker Parameters



Inquire Market Maker Parameters Response
(Session Data)

| 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: 10305 (MMPParameterRequest, MsgType = U17) |
| 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. |
| 20655 | TargetPartyIDSession-ID | N | 4 | 28 | unsigned int | Session ID. |

8.11 Inquire Market Maker Parameters Response

This message is the positive response to the Inquire Market Maker Parameters 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: 10306 (MMPParameterResponse, MsgType = U18) | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <Message Body> | | | | | | | | | | |
| 28717 | MMPParameterReport-ID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. | | | | |
| 28705 | NoMMPParameters | Y | 1 | 68 | Counter | Number of MMPParameters repeating group instances. | | | | |
| 39030 | Pad3 | U | 3 | 69 | Fixed String | not used | | | | |
| <MMPParameterGrp> | | | | | | Cardinality: 0-9, Record counter: NoMMPParameters | | | | |
| 1629 | >ExposureDuration | Y | 8 | 72 | signed int | Participant defined time frame (in milliseconds) the risk protection parameters should be counted. | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 14 | >CumQty | Y | 8 | 80 | Qty | Volume threshold: total number of traded contracts. |
| 7966 | >Delta | Y | 8 | 88 | Qty | The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts). |
| 7968 | >Vega | Y | 8 | 96 | Qty | Absolute number of contracts purchased reduced by the number of contracts sold (for options only) |
| 28615 | >PctCount | Y | 4 | 104 | signed int | The Percent counter sums up each trade as a percentage of the original volume. |
| 20655 | >TargetParty- IDSessionID | N | 4 | 108 | unsigned int | Session ID. |

8.12 Market Maker Parameter Definition

This message is used for definition of market maker protection parameters for a session. For more details, please refer to the ETI Manual, chapter Market Maker Protection. This message is sent to the service "Order and Quote Management".

Market Maker Parameter Definition



Market Maker Parameter Definition Response
(Session Data)

| 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: 10303 (MMPParameterDefinitionRequest, MsgType = U14) |
| 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> | | | | | | |
| 1629 | ExposureDuration | Y | 8 | 24 | signed int | Participant defined time frame (in milliseconds) the risk protection parameters should be counted. |
| 14 | CumQty | Y | 8 | 32 | Qty | Volume threshold: total number of traded contracts. |
| 7966 | Delta | Y | 8 | 40 | Qty | The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts). |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|-------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------|
| 7968 | Vega | Y | 8 | 48 | Qty | Absolute number of contracts purchased reduced by the number of contracts sold (for options only) |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. |
| 20655 | TargetPartyIDSession-ID | N | 4 | 60 | unsigned int | Session ID. |
| 28615 | PctCount | Y | 4 | 64 | signed int | The Percent counter sums up each trade as a percentage of the original volume. |
| 39040 | Pad4 | U | 4 | 68 | Fixed String | not used |

8.13 Market Maker Parameter Definition Response

This message confirms a Market Maker Parameter Definition 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: 10304 (Request-Acknowledge, 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. <div><div>Value</div><div>Description</div><div>1</div><div>Last Message</div></div> |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used |
| <Message Body> | | | | | | |
| 17 | ExecID | N | 8 | 56 | UTCTimestamp | Transaction timestamp. |

9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

This message is used to create a flexible instrument on T7. This message is sent to the service "Order and Quote Management".

Create Flexible Instrument Request



Create Flexible Instrument Response
(Session Data)

| 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: 10309 (Security-DefinitionRequest, MsgType = c) | | | | | | |
| 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> | | | | | | | | | | | | |
| 202 | StrikePrice | N | 8 | 24 | PriceType | Strike Price for an Option. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. | | | | | | |
| 541 | MaturityDate | Y | 4 | 36 | LocalMktDate | Date of maturity. | | | | | | |
| 1193 | SettlMethod | Y | 1 | 40 | char | Settlement method for a contract or instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Cash Settlement</td></tr><tr><td>P</td><td>Physical Settlement</td></tr></table> | Value | Description | C | Cash Settlement | P | Physical Settlement |
| Value | Description | | | | | | | | | | | |
| C | Cash Settlement | | | | | | | | | | | |
| P | Physical Settlement | | | | | | | | | | | |
| 206 | OptAttribute | N | 1 | 41 | unsigned int | Version of option contract. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------|
| 201 | PutOrCall | N | 1 | 42 | unsigned int | Indicates whether an option contract is a put or call. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Put</td></tr><tr><td>1</td><td>Call</td></tr></table> | Value | Description | 0 | Put | 1 | Call |
| Value | Description | | | | | | | | | | | |
| 0 | Put | | | | | | | | | | | |
| 1 | Call | | | | | | | | | | | |
| 1194 | ExerciseStyle | N | 1 | 43 | unsigned int | Type of exercise of an instrument. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>European</td></tr><tr><td>1</td><td>American</td></tr></table> | Value | Description | 0 | European | 1 | American |
| Value | Description | | | | | | | | | | | |
| 0 | European | | | | | | | | | | | |
| 1 | American | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 44 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |

9.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

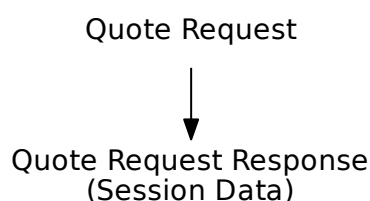
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|----------------------|----------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------|
| <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: 10310 (Security-Definition, MsgType = d) | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <Message Body> | | | | | | | | | | |
| 322 | SecurityResponseID | Y | 8 | 56 | UTCTimestamp | Identifier for the Security Definition message. | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | |
| 202 | StrikePrice | N | 8 | 72 | PriceType | Strike Price for an Option. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | |
| 541 | MaturityDate | Y | 4 | 84 | LocalMktDate | Date of maturity. | | | | |
| 1227 | ProductComplex | N | 1 | 88 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table> | Value | Description | 10 | Flexible Simple Instrument |
| Value | Description | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|---------------------|
| 1193 | SettlMethod | Y | 1 | 89 | char | Settlement method for a contract or instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Cash Settlement</td></tr><tr><td>P</td><td>Physical Settlement</td></tr></table> | Value | Description | C | Cash Settlement | P | Physical Settlement |
| Value | Description | | | | | | | | | | | |
| C | Cash Settlement | | | | | | | | | | | |
| P | Physical Settlement | | | | | | | | | | | |
| 206 | OptAttribute | N | 1 | 90 | unsigned int | Version of option contract. | | | | | | |
| 201 | PutOrCall | N | 1 | 91 | unsigned int | Indicates whether an option contract is a put or call. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Put</td></tr><tr><td>1</td><td>Call</td></tr></table> | Value | Description | 0 | Put | 1 | Call |
| Value | Description | | | | | | | | | | | |
| 0 | Put | | | | | | | | | | | |
| 1 | Call | | | | | | | | | | | |
| 1194 | ExerciseStyle | N | 1 | 92 | unsigned int | Type of exercise of an instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>European</td></tr><tr><td>1</td><td>American</td></tr></table> | Value | Description | 0 | European | 1 | American |
| Value | Description | | | | | | | | | | | |
| 0 | European | | | | | | | | | | | |
| 1 | American | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used | | | | | | |

10 Quote and Cross Request

10.1 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 (Quote-Request, 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. | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | |
| 54 | Side | N | 1 | 44 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|----------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 2404 | ComplianceText | N | 20 | 45 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 39070 | Pad7 | U | 7 | 65 | Fixed String | not used |

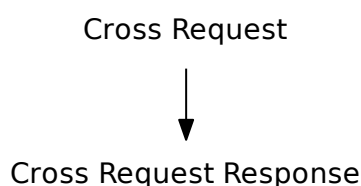
10.2 Quote Request Response

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 (Request-Acknowledge, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <Message Body> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

10.3 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 (Cross-Request, 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. |
| 2404 | ComplianceText | N | 20 | 44 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E |

10.4 Cross Request Response

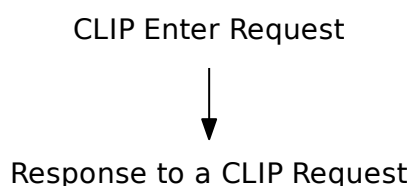
This message confirms a Cross Request.

| 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 (Request-Acknowledge, 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. <div><div>Value</div><div>Description</div><div>1</div><div>Last Message</div></div> |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used |
| <Message Body> | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. |

11 CLIP Trading

11.1 CLIP Enter 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: 10131 (Cross-Request, 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. |
| 44 | Price | Y | 8 | 32 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 40 | Qty | Total Order Quantity. |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. |
| 548 | CrossID | N | 4 | 52 | signed int | User defined CLIP arrangement ID. |
| 2672 | CrossRequestID | N | 4 | 56 | signed int | User defined transaction ID. |
| 552 | NoSides | Y | 1 | 60 | Counter | |
| 1829 | NoCrossLegs | Y | 1 | 61 | Counter | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------------|----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|
| 25130 | SideDisclosure-Instruction | N | 1 | 62 | unsigned int | Instruction to show side. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25131 | PriceDisclosure-Instruction | N | 1 | 63 | unsigned int | Instruction to show price. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25136 | OrderQtyDisclosure-Instruction | N | 1 | 64 | unsigned int | Instruction to show total quantity. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 22417 | RootPartyContraFirm | N | 5 | 65 | Fixed String | The identifier of the member counter-party institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | RootPartyContra-Trader | N | 6 | 70 | Fixed String | The identifier of the trader counter-party. Valid characters: A-Z,0-9,\x20 | |
| 39040 | Pad4 | U | 4 | 76 | Fixed String | not used | |
| <CrossRequestSideGrp> | | | | | | Cardinality: 1-2, Record counter: No-Sides | |
| 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. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|---------------------|----|-------------------------|---|--------------|
| 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. | | | | | | | | |
| 28773 | >MaximumPrice | N | 8 | 104 | PriceType | Maximum Price | | | | | | | | |
| 979 | >InputSource | Y | 1 | 112 | unsigned int | Role on/for a message <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Client Broker</td></tr><tr><td>2</td><td>Proprietary Broker</td></tr></table> | Value | Description | 1 | Client Broker | 2 | Proprietary Broker | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Client Broker | | | | | | | | | | | | | |
| 2 | Proprietary Broker | | | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 113 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | |
| 1815 | >TradingCapacity | Y | 1 | 114 | 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. <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 25124 | >ExecutingTrader- Qualifier | Y | 1 | 115 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 23002 | >OrderAttribute- LiquidityProvision | Y | 1 | 116 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|--------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------|----|----------------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 117 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | | | | | | | |
| 77 | >PositionEffect | N | 1 | 118 | char | <div>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 119 | Fixed String | <div>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 1 | >Account | N | 2 | 120 | Fixed String | <div>Accounts to book trades and keep positions on.</div> <div>Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52</div> | | | | | | | | | | | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 122 | Fixed String | <div>'Flexible Account' information.</div> <div>Valid characters: \x20,\x30-\x39,\x41-\x5A</div> | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------------------|-------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|---|--------------------|
| 25007 | >FreeText1 | N | 12 | 154 | 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 | 166 | 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 | | | | | | |
| 25009 | >FreeText3 | N | 12 | 178 | Fixed String | Third 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 | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 190 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 197 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 206 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 28774 | >SideComplianceText | N | 20 | 211 | Fixed String | Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 231 | Fixed String | Country code. Will be set to “XX” for non-capital letters. Valid characters: \x01-\x7E | | | | | | |
| 39070 | >Pad7 | U | 7 | 233 | Fixed String | not used | | | | | | |
| <SideCrossLegGrp> | | | | | | Cardinality: 0-40, Record counter: NoCrossLegs | | | | | | |
| 25153 | >LegInputSource | Y | 1 | 0 | unsigned int | Role on/for a message <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Client Broker</td></tr><tr><td>2</td><td>Proprietary Broker</td></tr></table> | Value | Description | 1 | Client Broker | 2 | Proprietary Broker |
| Value | Description | | | | | | | | | | | |
| 1 | Client Broker | | | | | | | | | | | |
| 2 | Proprietary Broker | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 564 | >LegPositionEffect | Y | 1 | 1 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 2 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50 | | | | | | |
| 39040 | >Pad4 | U | 4 | 4 | Fixed String | not used | | | | | | |

11.2 Response to a CLIP Request

CLIP 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: 10133 (Cross-RequestAck, MsgType = DT) | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <Message Body> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | |
| 2672 | CrossRequestID | N | 4 | 76 | signed int | User defined transaction ID. | | | | |
| 552 | NoSides | Y | 1 | 80 | Counter | | | | | |
| 39070 | Pad7 | U | 7 | 81 | Fixed String | not used | | | | |
| <CrossRequestAckSideGrp> | | | | | | Cardinality: 1-2, Record counter: No-Sides | | | | |
| 37 | >OrderID | Y | 8 | 88 | 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 | |
|-------|--------------|-------|-----|-----|--------------|-----------------------|--------------------|
| 979 | >InputSource | Y | 1 | 96 | unsigned int | Role on/for a message | |
| | | | | | | Value | Description |
| | | | | | | 1 | Client Broker |
| | | | | | | 2 | Proprietary Broker |
| 54 | >Side | Y | 1 | 97 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 39060 | >Pad6 | U | 6 | 98 | Fixed String | not used | |

11.3 CLIP Execution Notification

CLIP Execution 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: 10135 (Execution-Report, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr></table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr></table> | Value | Description | 0 | False |
| Value | Description | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 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. | | | | |

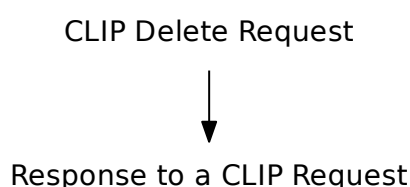
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 88 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 96 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 116 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>340</td><td>CLIP execution after improvement period</td></tr></table> | Value | Description | 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 118 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 120 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 121 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|------------|-------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------|
| 39 | OrdStatus | Y | 1 | 122 | char | Conveys the current status of an order. | |
| | | | | | | Value | Description |
| | | | | | | 4 | Cancelled |
| | | | | | | 1 | Partially filled |
| | | | | | | 2 | Filled |
| 150 | ExecType | Y | 1 | 123 | char | The reason why this message was generated. | |
| | | | | | | Value | Description |
| | | | | | | 4 | Cancelled |
| | | | | | | F | Trade |
| 574 | MatchType | Y | 1 | 124 | unsigned int | 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 | |
| | | | | | | Value | Description |
| | | | | | | 13 | Liquidity Improvement Cross |
| 1362 | NoFills | Y | 1 | 125 | Counter | Specifies the number of partial fills included in this Execution Report. | |
| 39020 | Pad2 | U | 2 | 126 | Fixed String | not used | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | |
| 1364 | >FillPx | Y | 8 | 128 | PriceType | Price of Fill. | |
| 1365 | >FillQty | Y | 8 | 136 | Qty | Quantity of Fill. | |
| 28708 | >FillMatchID | Y | 4 | 144 | 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 | 148 | 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 | 152 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. | |
| | | | | | | Value | Description |
| | | | | | | 2 | Removed Liquidity |
| | | | | | | 1 | Added Liquidity |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------|----------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 39070 | >Pad7 | U | 7 | 153 | Fixed String | not used | | | | | | |
| <InstrmntLegExecGrp> | | | | | | Cardinality: 0-600, Record counter: NoLegExecs | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | | | | | | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | | | | | | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | |
| 624 | >LegSide | Y | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |

11.4 CLIP Delete 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: 10132 (Cross-Request, 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> | | | | | | |
| 37 | OrderID | Y | 8 | 24 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. |
| 48 | SecurityID | Y | 8 | 32 | signed int | Instrument identifier. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 40 | unsigned int | Investment decision within firm (ES-MA 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 | 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |
| 2672 | CrossRequestID | N | 4 | 60 | signed int | User defined transaction ID. | | | | | | |
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 64 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 65 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |

11.5 CLIP Deletion Notification

CLIP Deletion 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: 10134 (Execution-Report, 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 | U | 16 | 38 | data | not used | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Session Data</td></tr></table></div> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 1352 | ApplResendFlag | U | 1 | 55 | unsigned int | not used | | | | |
| 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table></div> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 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. | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | |
| 84 | CxlQty | Y | 8 | 88 | Qty | Total quantity cancelled for this order. | | | | |

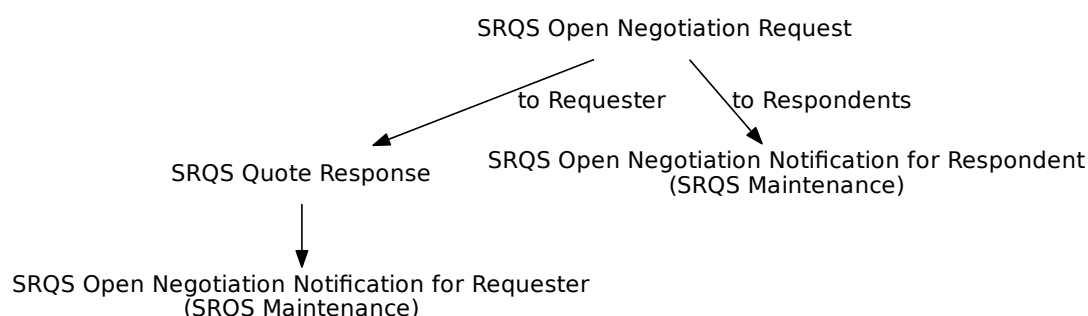
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|----------------------------------------------|-----|------------------------------------------------|-----|-----------------------------------------|-----|-------------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 100 | unsigned int | <div>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>343</td><td>CLIP Request deleted by arrangement time out</td></tr><tr><td>344</td><td>CLIP Request deleted by arrangement validation</td></tr><tr><td>340</td><td>CLIP execution after improvement period</td></tr><tr><td>122</td><td>Instrument State Change</td></tr></table> | Value | Description | 343 | CLIP Request deleted by arrangement time out | 344 | CLIP Request deleted by arrangement validation | 340 | CLIP execution after improvement period | 122 | Instrument State Change | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 343 | CLIP Request deleted by arrangement time out | | | | | | | | | | | | | | | | | | | | | | | | | |
| 344 | CLIP Request deleted by arrangement validation | | | | | | | | | | | | | | | | | | | | | | | | | |
| 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 102 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 103 | unsigned int | <div>Side of the order.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 104 | char | <div>Conveys the current status of an order.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Cancelled</td></tr></table> | Value | Description | 4 | Cancelled | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------|---|-------|
| 150 | ExecType | Y | 1 | 105 | char | The reason why this message was generated. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>F</td><td>Trade</td></tr></table> | Value | Description | 4 | Cancelled | F | Trade |
| Value | Description | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 106 | Fixed String | not used | | | | | | |

12 Selective Request for Quote Service

12.1 SRQS Open Negotiation Request

By submitting this message the requester (typically a broker) sends a RfQ (request for quotes) to targeted respondents (market makers). Bid Price (132) and Offer (Ask) Price (133) in the SRQS Negotiation are used by the requester to provide indicative prices to selected respondents in order to receive from them quotes within these indicative prices. No validation is done on these prices with respect to the side (54) of the SRQS Negotiation. 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: 10700 (Quote-Request, 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 | N | 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 | N | 8 | 48 | Qty | Open/total quantity of the SRQS negotiation. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------------|-------|-----|-----|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|---|-------------|
| 28759 | QuoteRefPrice | N | 8 | 56 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 64 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 62 | ValidUntilTime | N | 8 | 72 | UTCTimestamp | Time until an entity is valid. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | |
| 762 | SecuritySubType | N | 4 | 84 | signed int | Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle | | | | | | |
| 537 | QuoteType | Y | 1 | 88 | unsigned int | Quote Type <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative</td></tr><tr><td>1</td><td>Tradeable</td></tr></table> | Value | Description | 0 | Indicative | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |
| 538 | QuoteSubType | N | 1 | 89 | unsigned int | Sub-type of QuoteType <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr></table> | Value | Description | 1 | Working Delta | 2 | Basis Trade |
| Value | Description | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | |
| 555 | NoLegs | N | 1 | 90 | Counter | Number of QuoteReqLegs repeating group instances. | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 91 | Counter | Number of TargetParties records. | | | | | | |
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 92 | unsigned int | Instruction to show total number of Respondents in a SRQS event. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 54 | Side | N | 1 | 93 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 28760 | QuoteRefPriceSource | N | 1 | 94 | unsigned int | Reference price type <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Underlying</td></tr><tr><td>2</td><td>Custom underlying price</td></tr><tr><td>3</td><td>Reference price</td></tr></table> | Value | Description | 1 | Underlying | 2 | Custom underlying price | 3 | Reference price | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Underlying | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Custom underlying price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Reference price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25140 | TradeUnderlying | N | 1 | 95 | unsigned int | Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>No</td></tr><tr><td>2</td><td>Yes</td></tr></table> | Value | Description | 1 | No | 2 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25148 | NegotiateUnderlying | N | 1 | 96 | unsigned int | Instruction to negotiate the underlying. <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> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | N | 1 | 97 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|------------------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| 1172 | RespondentType | Y | 1 | 98 | unsigned int | Specifies the type of respondents requested. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Respondents are known during a negotiation |
| | | | | | | 102 | Respondents are anonymized after negotiation start, Requester will remain anonymous from start |
| 25194 | ShowLastDealOn-Closure | Y | 1 | 99 | unsigned int | Instruction to show last deal information after negotiation closure | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 22001 | PartyExecutingFirm | Y | 5 | 100 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | Y | 6 | 105 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 25172 | FreeText5 | N | 132 | 111 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 131 | QuoteReqID | N | 20 | 243 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 263 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39050 | Pad5 | U | 5 | 395 | Fixed String | not used | |
| <QuotReqLegsGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | |
| 602 | >LegSecurityID | Y | 8 | 400 | signed int | Instrument identifier of the leg security. | |
| 623 | >LegRatioQty | N | 4 | 408 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | |
| 600 | >LegSymbol | N | 4 | 412 | signed int | Product identifier of the leg security (only applicable for underlying leg). | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------|--------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|----------------|
| 609 | >LegSecurityType | Y | 1 | 416 | unsigned int | Indicates type of leg. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 417 | unsigned int | The side of the individual leg of a strategy as defined in its 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 418 | Fixed String | not used | | | | | | |
| <TargetParties> | | | | | | Cardinality: 0-50, Record counter: No-TargetPartyIDs | | | | | | |
| 20612 | >TargetParty- IDExecutingTrader | U | 4 | 0 | unsigned int | not used | | | | | | |
| 25130 | >SideDisclosure- Instruction | Y | 1 | 4 | unsigned int | Instruction to show side. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25131 | >PriceDisclosure- Instruction | Y | 1 | 5 | unsigned int | Instruction to show price. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25137 | >LeavesQty- DisclosureInstruction | Y | 1 | 6 | unsigned int | Instruction to show leaves quantity. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25146 | >LastPxDisclosure- Instruction | U | 1 | 7 | unsigned int | not used | | | | | | |
| 25147 | >LastQtyDisclosure- Instruction | U | 1 | 8 | unsigned int | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------|-------------|
| 31814 | >Free-Text5Disclosure-Instruction | Y | 1 | 9 | unsigned int | Instruction to show FreeText5 | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25190 | >PartyOrder-OriginationDisclosure-Instruction | Y | 1 | 10 | unsigned int | Instruction to show buy-side user information | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25138 | >QuoteInstruction | U | 1 | 11 | unsigned int | not used | |
| 22601 | >TargetParty-ExecutingFirm | Y | 5 | 12 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | >TargetParty-ExecutingTrader | Y | 6 | 17 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 1672 | >PartyDetailStatus | U | 1 | 23 | unsigned int | not used | |
| 25185 | >PartyDetailStatus-Information | U | 1 | 24 | unsigned int | not used | |
| 39070 | >Pad7 | U | 7 | 25 | Fixed String | not used | |

12.2 SRQS Inquire Smart Respondent 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: 10718 (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 | Y | 4 | 20 | unsigned int | User ID. | | | | | | | | |
| <Message Body> | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | | | |
| 25176 | EurexVolumeRanking | Y | 1 | 28 | unsigned int | Eurex Volume Ranking <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Low</td></tr><tr><td>2</td><td>Medium</td></tr><tr><td>3</td><td>High</td></tr></table> | Value | Description | 1 | Low | 2 | Medium | 3 | High |
| Value | Description | | | | | | | | | | | | | |
| 1 | Low | | | | | | | | | | | | | |
| 2 | Medium | | | | | | | | | | | | | |
| 3 | High | | | | | | | | | | | | | |
| 25177 | EnlightRFQAvgResp-TimeRanking | Y | 1 | 29 | unsigned int | Enlight RFQ Average Response Time Ranking <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Low</td></tr><tr><td>2</td><td>Medium</td></tr><tr><td>3</td><td>High</td></tr></table> | Value | Description | 1 | Low | 2 | Medium | 3 | High |
| Value | Description | | | | | | | | | | | | | |
| 1 | Low | | | | | | | | | | | | | |
| 2 | Medium | | | | | | | | | | | | | |
| 3 | High | | | | | | | | | | | | | |
| 25178 | EnlightRFQAvgResp-RateRanking | Y | 1 | 30 | unsigned int | Enlight RFQ Average Response Rate Ranking <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Low</td></tr><tr><td>2</td><td>Medium</td></tr><tr><td>3</td><td>High</td></tr></table> | Value | Description | 1 | Low | 2 | Medium | 3 | High |
| Value | Description | | | | | | | | | | | | | |
| 1 | Low | | | | | | | | | | | | | |
| 2 | Medium | | | | | | | | | | | | | |
| 3 | High | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|--------|---|------|
| 25179 | TradeToQuoteRatio-Ranking | Y | 1 | 31 | unsigned int | Trade to Quote Ratio (TQR) Ranking <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Low</td></tr><tr><td>2</td><td>Medium</td></tr><tr><td>3</td><td>High</td></tr></table> | Value | Description | 1 | Low | 2 | Medium | 3 | High |
| Value | Description | | | | | | | | | | | | | |
| 1 | Low | | | | | | | | | | | | | |
| 2 | Medium | | | | | | | | | | | | | |
| 3 | High | | | | | | | | | | | | | |

12.3 SRQS Inquire Smart Respondent 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: 10719 (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> | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. |
| 1671 | NoPartyDetails | Y | 2 | 36 | Counter | Number of PartyDetailsGrp repeating group |
| 39020 | Pad2 | U | 2 | 38 | Fixed String | not used |
| <SmartPartyDetailGrp> | | | | | | Cardinality: 0-1000, Record counter: NoPartyDetails |
| 22259 | >PartyDetail-ExecutingUnit | Y | 5 | 40 | Fixed String | Detail BusinessUnit name Valid characters: A-Z,0-9,\x20 |
| 22212 | >PartyDetail-ExecutingTrader | Y | 6 | 45 | Fixed String | Trader Name Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 39050 | >Pad5 | U | 5 | 51 | Fixed String | not used |

12.4 SRQS Quote Response

This message confirms SRQS Open Negotiation, SRQS Update Negotiation and SRQS Enter Quote 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: 10703 (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 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 |

12.5 SRQS Open Negotiation Notification for Requester

This message informs the requester about a new SRQS negotiation.

| 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: 10710 (Quote-StatusReport, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 48 | SecurityID | N | 8 | 48 | signed int | Instrument identifier. | | | | | | |
| 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 | N | 8 | 72 | Qty | Open/total quantity of the SRQS negotiation. | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | |
| 32 | LastQty | N | 8 | 88 | Qty | Quantity executed in this fill. | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 96 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 104 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 126 | ExpireTime | N | 8 | 112 | UTCTimestamp | Time an entity expires. | | | | | | |
| 25184 | TradeToRequestRatio | N | 8 | 120 | floatDecimal4 | Ratio indicating amount of Trades to RFQ requested | | | | | | |
| 28758 | NegotiationID | Y | 4 | 128 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 132 | signed int | Product identifier. | | | | | | |
| 762 | SecuritySubType | N | 4 | 136 | signed int | Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 140 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 537 | QuoteType | Y | 1 | 144 | unsigned int | Quote Type <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative</td></tr><tr><td>1</td><td>Tradeable</td></tr></table> | Value | Description | 0 | Indicative | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |
| 538 | QuoteSubType | N | 1 | 145 | unsigned int | Sub-type of QuoteType <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr></table> | Value | Description | 1 | Working Delta | 2 | Basis Trade |
| Value | Description | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | |
| 297 | QuoteStatus | Y | 1 | 146 | unsigned int | Identifies the status of the quote acknowledgement. <table><tr><td>Value</td><td>Description</td></tr><tr><td>16</td><td>Active</td></tr></table> | Value | Description | 16 | Active | | |
| Value | Description | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 147 | Counter | Number of QuotReqLegs repeating group instances. | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 148 | Counter | Number of TargetParties records. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 54 | Side | N | 1 | 149 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28760 | QuoteRefPriceSource | N | 1 | 150 | unsigned int | Reference price type <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Underlying</td></tr><tr><td>2</td><td>Custom underlying price</td></tr><tr><td>3</td><td>Reference price</td></tr></table> | Value | Description | 1 | Underlying | 2 | Custom underlying price | 3 | Reference price | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Underlying | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Custom underlying price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Reference price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25140 | TradeUnderlying | N | 1 | 151 | unsigned int | Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>No</td></tr><tr><td>2</td><td>Yes</td></tr></table> | Value | Description | 1 | No | 2 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25148 | NegotiateUnderlying | N | 1 | 152 | unsigned int | Instruction to negotiate the underlying. <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> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | N | 1 | 153 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|------------------|------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 154 | unsigned int | Instruction to show total number of Respondents in a SRQS event. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 1172 | RespondentType | Y | 1 | 155 | unsigned int | Specifies the type of respondents requested. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Respondents are known during a negotiation |
| | | | | | | 102 | Respondents are anonymized after negotiation start, Requester will remain anonymous from start |
| 25194 | ShowLastDealOn-Closure | Y | 1 | 156 | unsigned int | Instruction to show last deal information after negotiation closure | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 22001 | PartyExecutingFirm | Y | 5 | 157 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | Y | 6 | 162 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 22036 | PartyEnteringTrader | Y | 6 | 168 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | |
| 28762 | FirmNegotiationID | N | 20 | 174 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | |
| 25172 | FreeText5 | N | 132 | 194 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 326 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39060 | Pad6 | U | 6 | 458 | Fixed String | not used | |
| <QuotReqLegsGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------|--------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|----------------|
| 602 | >LegSecurityID | Y | 8 | 464 | signed int | Instrument identifier of the leg security. | | | | | | |
| 623 | >LegRatioQty | N | 4 | 472 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | |
| 600 | >LegSymbol | N | 4 | 476 | signed int | Product identifier of the leg security (only applicable for underlying leg). | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 480 | unsigned int | Indicates type of leg. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 481 | unsigned int | The side of the individual leg of a strategy as defined in its 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 482 | Fixed String | not used | | | | | | |
| <TargetParties> | | | | | | Cardinality: 0-50, Record counter: No-TargetPartyIDs | | | | | | |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 0 | unsigned int | Anonymous user ID | | | | | | |
| 25130 | >SideDisclosure- Instruction | Y | 1 | 4 | unsigned int | Instruction to show side. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25131 | >PriceDisclosure- Instruction | Y | 1 | 5 | unsigned int | Instruction to show price. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25137 | >LeavesQty- DisclosureInstruction | Y | 1 | 6 | unsigned int | Instruction to show leaves quantity. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25146 | >LastPxDisclosure- Instruction | U | 1 | 7 | unsigned int | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------|--------------------------------------------|
| 25147 | >LastQtyDisclosure-Instruction | U | 1 | 8 | unsigned int | not used | |
| 31814 | >Free-Text5Disclosure-Instruction | Y | 1 | 9 | unsigned int | Instruction to show FreeText5 | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25190 | >PartyOrder-OriginationDisclosure-Instruction | Y | 1 | 10 | unsigned int | Instruction to show buy-side user information | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25138 | >QuoteInstruction | U | 1 | 11 | unsigned int | not used | |
| 22601 | >TargetParty-ExecutingFirm | N | 5 | 12 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | >TargetParty-ExecutingTrader | N | 6 | 17 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 1672 | >PartyDetailStatus | N | 1 | 23 | unsigned int | Member status. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Active |
| | | | | | | 1 | Suspend |
| | | | | | | 2 | Rejected |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 25185 | >PartyDetailStatus-Information | N | 1 | 24 | unsigned int | Reason for a responder reject | |
| | | | | | | Value | Description |
| | | | | | | 1 | High TRR (TradeToRequest-Ratio) threshold |
| | | | | | | 2 | Anonymous negotiation blocked by responder |
| 39070 | >Pad7 | U | 7 | 25 | Fixed String | not used | |

12.6 SRQS Open Negotiation Notification for Respondent

This message informs the (targeted) respondents about a new negotiation.

| 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: 10711 (Quote-StatusReport, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | N | 8 | 56 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|---------------|---|-------------|
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | |
| 151 | LeavesQty | N | 8 | 80 | Qty | Remaining quantity of an order. | | | | | | |
| 32 | LastQty | N | 8 | 88 | Qty | Quantity executed in this fill. | | | | | | |
| 31 | LastPx | N | 8 | 96 | PriceType | Price of this fill. | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 104 | PriceType | Depending upon Negotiation work-flow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 112 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 126 | ExpireTime | N | 8 | 120 | UTCTimestamp | Time an entity expires. | | | | | | |
| 25184 | TradeToRequestRatio | N | 8 | 128 | floatDecimal4 | Ratio indicating amount of Trades to RFQ requested | | | | | | |
| 28758 | NegotiationID | Y | 4 | 136 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 140 | signed int | Product identifier. | | | | | | |
| 762 | SecuritySubType | N | 4 | 144 | signed int | Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 148 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 537 | QuoteType | Y | 1 | 152 | unsigned int | Quote Type <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative</td></tr><tr><td>1</td><td>Tradeable</td></tr></table> | Value | Description | 0 | Indicative | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |
| 538 | QuoteSubType | N | 1 | 153 | unsigned int | Sub-type of QuoteType <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr></table> | Value | Description | 1 | Working Delta | 2 | Basis Trade |
| Value | Description | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | |
| 297 | QuoteStatus | Y | 1 | 154 | unsigned int | Identifies the status of the quote acknowledgement. <table><tr><td>Value</td><td>Description</td></tr><tr><td>16</td><td>Active</td></tr></table> | Value | Description | 16 | Active | | |
| Value | Description | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 155 | Counter | Number of QuotReqLegs repeating group instances. | | | | | | |

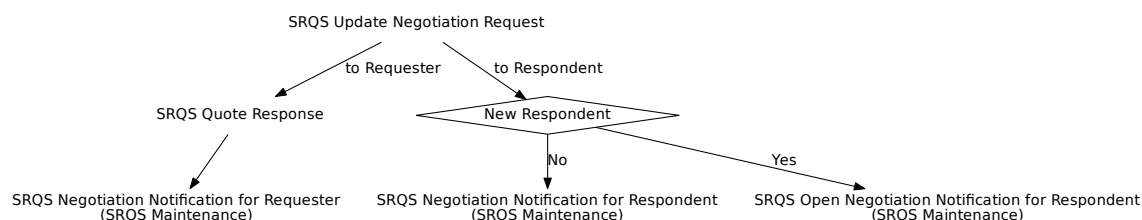
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 54 | Side | N | 1 | 156 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28760 | QuoteRefPriceSource | N | 1 | 157 | unsigned int | Reference price type <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Underlying</td></tr><tr><td>2</td><td>Custom underlying price</td></tr><tr><td>3</td><td>Reference price</td></tr></table> | Value | Description | 1 | Underlying | 2 | Custom underlying price | 3 | Reference price | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Underlying | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Custom underlying price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Reference price | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25140 | TradeUnderlying | N | 1 | 158 | unsigned int | Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>No</td></tr><tr><td>2</td><td>Yes</td></tr></table> | Value | Description | 1 | No | 2 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | N | 1 | 159 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25148 | NegotiateUnderlying | N | 1 | 160 | unsigned int | Instruction to negotiate the underlying. <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> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|------------------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| 1172 | RespondentType | Y | 1 | 161 | unsigned int | Specifies the type of respondents requested. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Respondents are known during a negotiation |
| | | | | | | 102 | Respondents are anonymized after negotiation start, Requester will remain anonymous from start |
| 22001 | PartyExecutingFirm | N | 5 | 162 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | N | 6 | 167 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 22036 | PartyEnteringTrader | N | 6 | 173 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | |
| 22601 | TargetPartyExecutingFirm | N | 5 | 179 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | TargetPartyExecutingTrader | N | 6 | 184 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 28762 | FirmNegotiationID | N | 20 | 190 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | |
| 25172 | FreeText5 | N | 132 | 210 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 342 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39060 | Pad6 | U | 6 | 474 | Fixed String | not used | |
| <QuotReqLegsGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | |
| 602 | >LegSecurityID | Y | 8 | 480 | signed int | Instrument identifier of the leg security. | |
| 623 | >LegRatioQty | N | 4 | 488 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | |
| 600 | >LegSymbol | N | 4 | 492 | signed int | Product identifier of the leg security (only applicable for underlying leg). | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|----------------|
| 609 | >LegSecurityType | Y | 1 | 496 | unsigned int | Indicates type of leg. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 497 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 498 | Fixed String | not used | | | | | | |

12.7 SRQS Update Negotiation Request

This message is submitted by the requester in order to modify a SRQS negotiation. 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: 10701 (Quote-Request, 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> | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 24 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 32 | floatDecimal4 | The effective underlying delta of a Vola-Strategy |
| 132 | BidPx | N | 8 | 40 | PriceType | Bid price/rate. |
| 133 | OfferPx | N | 8 | 48 | PriceType | Offer price/rate. |
| 38 | OrderQty | N | 8 | 56 | Qty | Total Order Quantity. |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. |
| 28758 | NegotiationID | Y | 4 | 68 | unsigned int | ID of a SRQS negotiation |
| 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 | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 54 | Side | N | 1 | 74 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 298 | QuoteCancelType | N | 1 | 75 | unsigned int | Status of the SRQS negotiation: 4=Close. | |
| | | | | | | Value | Description |
| | | | | | | 4 | Cancel All Quotes |
| 28760 | QuoteRefPriceSource | N | 1 | 76 | unsigned int | Reference price type | |
| | | | | | | Value | Description |
| | | | | | | 1 | Underlying |
| | | | | | | 2 | Custom underlying price |
| | | | | | | 3 | Reference price |
| 25194 | ShowLastDealOn-Closure | Y | 1 | 77 | unsigned int | Instruction to show last deal information after negotiation closure | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 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 | |
| 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 | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 221 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39070 | Pad7 | U | 7 | 353 | Fixed String | not used | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------|-------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------|-------------|
| <TargetParties> | | | | | | Cardinality: 0-50, Record counter: No-TargetPartyIDs | |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 360 | unsigned int | Anonymous user ID | |
| 25130 | >SideDisclosure- Instruction | Y | 1 | 364 | unsigned int | Instruction to show side. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25131 | >PriceDisclosure- Instruction | Y | 1 | 365 | unsigned int | Instruction to show price. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25137 | >LeavesQty- DisclosureInstruction | Y | 1 | 366 | unsigned int | Instruction to show leaves quantity. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25146 | >LastPxDisclosure- Instruction | Y | 1 | 367 | unsigned int | Instruction to show last deal price. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25147 | >LastQtyDisclosure- Instruction | Y | 1 | 368 | unsigned int | Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty- DisclosureInstruction = 1(Yes) | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 31814 | >Free- Text5Disclosure- Instruction | Y | 1 | 369 | unsigned int | Instruction to show FreeText5 | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------|-----------------|
| 25190 | >PartyOrder- OriginationDisclosure- Instruction | Y | 1 | 370 | unsigned int | Instruction to show buy-side user in- formation | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25138 | >QuoteInstruction | Y | 1 | 371 | unsigned int | Quoting instruction. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do not re-quote |
| | | | | | | 1 | (Re-)Quote |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 372 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 377 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 1672 | >PartyDetailStatus | U | 1 | 383 | unsigned int | not used | |
| 25185 | >PartyDetailStatus- Information | U | 1 | 384 | unsigned int | not used | |
| 39070 | >Pad7 | U | 7 | 385 | Fixed String | not used | |

12.8 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

| 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: 10712 (Quote-StatusReport, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------------|-------|-----|-----|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|----|-------------|
| 28759 | QuoteRefPrice | N | 8 | 56 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 64 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 132 | BidPx | N | 8 | 72 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 80 | PriceType | Offer price/rate. | | | | | | |
| 38 | OrderQty | N | 8 | 88 | Qty | Total quantity of the SRQS negotiation. | | | | | | |
| 31 | LastPx | N | 8 | 96 | PriceType | Price of this fill. | | | | | | |
| 151 | LeavesQty | N | 8 | 104 | Qty | Open quantity of the SRQS negotiation. | | | | | | |
| 32 | LastQty | N | 8 | 112 | Qty | Quantity executed in this fill. | | | | | | |
| 168 | EffectiveTime | N | 8 | 120 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | |
| 779 | LastUpdateTime | N | 8 | 128 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 136 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 140 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 537 | QuoteType | Y | 1 | 144 | unsigned int | Quote Type <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative</td></tr><tr><td>1</td><td>Tradeable</td></tr></table> | Value | Description | 0 | Indicative | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |
| 538 | QuoteSubType | N | 1 | 145 | unsigned int | Sub-type of QuoteType <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr></table> | Value | Description | 1 | Working Delta | 2 | Basis Trade |
| Value | Description | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | |
| 297 | QuoteStatus | Y | 1 | 146 | unsigned int | Status of the SRQS negotiation. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Removed</td></tr><tr><td>16</td><td>Active</td></tr></table> | Value | Description | 6 | Removed | 16 | Active |
| Value | Description | | | | | | | | | | | |
| 6 | Removed | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 147 | Counter | Number of TargetParties records. | | | | | | |
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 148 | unsigned int | Instruction to show total number of Respondents in a SRQS event. <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> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

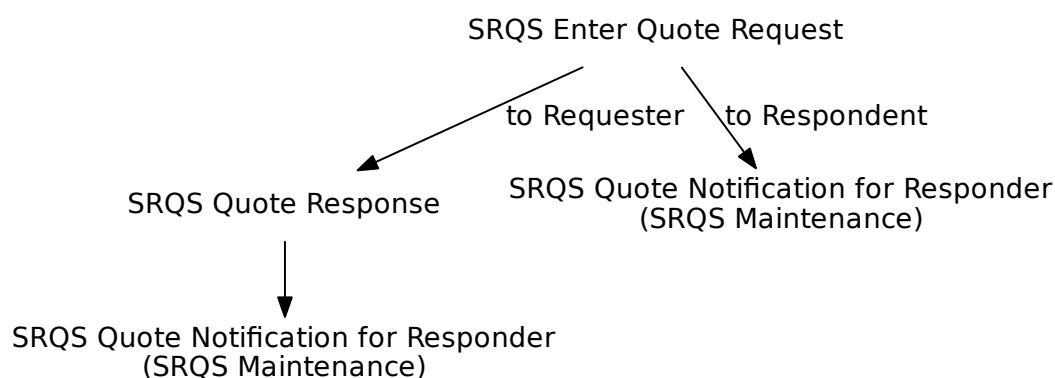
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------|--------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------|-------------------------|
| 54 | Side | N | 1 | 149 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 28760 | QuoteRefPriceSource | N | 1 | 150 | unsigned int | Reference price type | |
| | | | | | | Value | Description |
| | | | | | | 1 | Underlying |
| | | | | | | 2 | Custom underlying price |
| | | | | | | 3 | Reference price |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 25194 | ShowLastDealOn-Closure | Y | 1 | 151 | unsigned int | Instruction to show last deal information after negotiation closure | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 152 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | Y | 6 | 157 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 22036 | PartyEnteringTrader | Y | 6 | 163 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | |
| 28762 | FirmNegotiationID | N | 20 | 169 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | |
| 25172 | FreeText5 | N | 132 | 189 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 321 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39030 | Pad3 | U | 3 | 453 | Fixed String | not used | |
| <TargetParties> | | | | | | Cardinality: 0-50, Record counter: No-TargetPartyIDs | |
| 20612 | >TargetParty-IDExecutingTrader | N | 4 | 456 | unsigned int | Anonymous user ID | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------|-------------|
| 25130 | >SideDisclosure-Instruction | Y | 1 | 460 | unsigned int | Instruction to show side. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25131 | >PriceDisclosure-Instruction | Y | 1 | 461 | unsigned int | Instruction to show price. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25137 | >LeavesQty-DisclosureInstruction | Y | 1 | 462 | unsigned int | Instruction to show leaves quantity. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25146 | >LastPxDisclosure-Instruction | Y | 1 | 463 | unsigned int | Instruction to show last deal price. | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25147 | >LastQtyDisclosure-Instruction | Y | 1 | 464 | unsigned int | Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1(Yes) | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 31814 | >Free-Text5Disclosure-Instruction | Y | 1 | 465 | unsigned int | Instruction to show FreeText5 | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 25190 | >PartyOrder-OriginationDisclosure-Instruction | Y | 1 | 466 | unsigned int | Instruction to show buy-side user information | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|--------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------|--------------------------------------------|
| 25138 | >QuoteInstruction | Y | 1 | 467 | unsigned int | Quoting instruction. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do not re-quote |
| | | | | | | 1 | (Re-)Quote |
| 22601 | >TargetParty-ExecutingFirm | N | 5 | 468 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | >TargetParty-ExecutingTrader | N | 6 | 473 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 1672 | >PartyDetailStatus | N | 1 | 479 | unsigned int | Member status. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Active |
| | | | | | | 1 | Suspend |
| | | | | | | 2 | Rejected |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 25185 | >PartyDetailStatus-Information | N | 1 | 480 | unsigned int | Reason for a responder reject | |
| | | | | | | Value | Description |
| | | | | | | 1 | High TRR (TradeToRequest-Ratio) threshold |
| | | | | | | 2 | Anonymous negotiation blocked by responder |
| 39070 | >Pad7 | U | 7 | 481 | Fixed String | not used | |

12.9 SRQS Enter Quote Request

This message is submitted by any (targeted) respondent within the context of a SRQS negotiation (in order to respond to a RfQ). 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: 10702 (Quote-Request, 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. |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 40 | floatDecimal4 | The effective underlying delta of a Vola-Strategy |
| 134 | BidSize | N | 8 | 48 | Qty | Quantity of bid. |
| 135 | OfferSize | N | 8 | 56 | Qty | Quantity of offer. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|------------------------|
| 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. | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 88 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 100 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 104 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|-------------------|----|-------------------------|---|--------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 105 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 106 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 107 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 108 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 113 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 119 | 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 | 131 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 143 | Fixed String | Third 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 | | | | | | |
| 25172 | FreeText5 | N | 132 | 155 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 287 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 288 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 290 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 299 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 300 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 307 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 339 | Fixed String | Country code. Will be set to “XX” for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 341 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 361 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 366 | Fixed String | not used | | | | | | | | | | | | | | | | |

12.10 SRQS Quote Notification for Responder

This message informs both, requester and quote submitting respondent about a quote entry within the context of a SRQS negotiation.

| 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: 10707 (Quote, MsgType = S) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheader> | | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 quote identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|-------------------------|---|-----------------|
| 1751 | SecondaryQuoteID | N | 8 | 56 | unsigned int | Identifier of the replaced quote. | | | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | | | |
| 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. | | | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 96 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 104 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 112 | unsigned int | ID of a SRQS negotiation | | | | | | | | |
| 28787 | QuotingStatus | Y | 1 | 116 | unsigned int | Quoting status for the executing party <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Open/Active</td></tr><tr><td>2</td><td>Open/Working</td></tr><tr><td>3</td><td>Closed/Inactive</td></tr></table> | Value | Description | 1 | Open/Active | 2 | Open/Working | 3 | Closed/Inactive |
| Value | Description | | | | | | | | | | | | | |
| 1 | Open/Active | | | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 117 | 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. <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 118 | Fixed String | not used | | | | | | | | |
| 20012 | PartyIDExecuting-Trader | N | 4 | 120 | unsigned int | Anonymous user ID | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 124 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 129 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 135 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 131 | QuoteReqID | N | 20 | 141 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 25007 | FreeText1 | N | 12 | 161 | 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 | 173 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 185 | Fixed String | Third 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 | | | | | | |
| 25172 | FreeText5 | N | 132 | 197 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 329 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 330 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 332 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 341 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. | |
| | | | | | | Value | Description |
| | | | | | | W | W - Desk |
| | | | | | | Y | Y - Electronic |
| | | | | | | C | C - FCM-provided screen |
| | | | | | | G | G - FCM API or FIX |
| | | | | | | H | H - Algo Engine |
| | | | | | | D | D - Default |
| * | More values | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 342 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | |
| 20038 | PartyIDPosition-Account | N | 32 | 349 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | |
| 20075 | PartyIDLocationID | N | 2 | 381 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | |
| 2404 | ComplianceText | N | 20 | 383 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 403 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | |

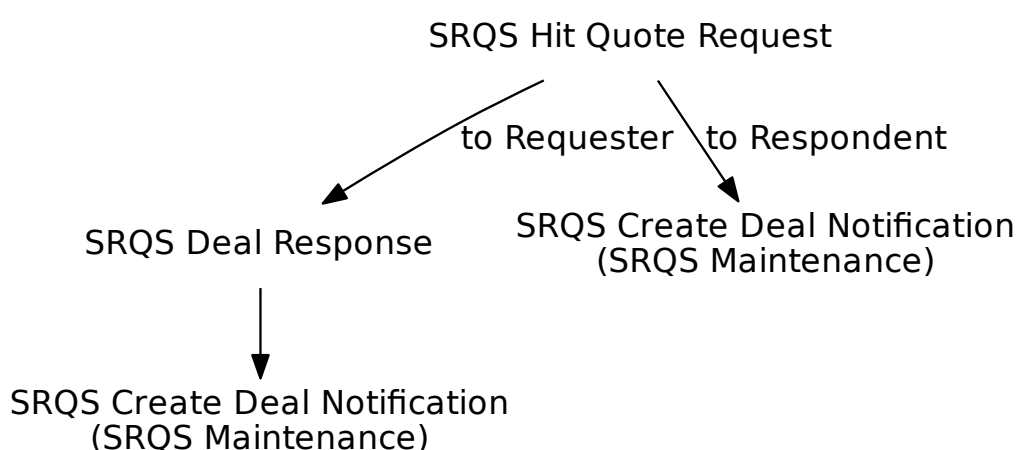
12.11 SRQS Enter Quoting Status Request

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: 10717 (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 | N | 1 | 32 | unsigned int | Quoting status for the executing party <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Open/Working</td></tr><tr><td>3</td><td>Closed/Inactive</td></tr></table> | Value | Description | 2 | Open/Working | 3 | Closed/Inactive |
| 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 | | | | | | |
| 25172 | FreeText5 | N | 132 | 44 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | |

12.12 SRQS Hit Quote Request

The message is submitted by the requester in order to create a SRQS deal by targeting a specific quote side of one of the respondents. 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: 10704 (Quote-Response, 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 | Y | 8 | 24 | unsigned int | System defined quote identifier. |
| 38 | OrderQty | Y | 8 | 32 | Qty | Quantity of the SRQS deal. |
| 62 | ValidUntilTime | N | 8 | 40 | UTCTimestamp | Time until an entity is valid. |
| 879 | UnderlyingQty | N | 8 | 48 | Qty | Nominal value of an underlying |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 56 | PriceType | Limit price for the underlying price |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|------------------------|
| 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. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 92 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 54 | Side | Y | 1 | 96 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 97 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|-------------------------|---|--------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 98 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 99 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 100 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | N | 1 | 101 | unsigned int | <div>Indicates if a trade should be reported via the market reporting service.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 102 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| 30059 | HedgingInstruction | N | 1 | 103 | unsigned int | Indication for the hedge transaction | |
| | | | | | | Value | Description |
| | | | | | | 1 | Execute hedge transaction in the closing auction of the underlying |
| 22001 | PartyExecutingFirm | Y | 5 | 104 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | Y | 6 | 109 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 1041 | FirmTradeID | N | 20 | 115 | Fixed String | User defined deal ID Valid characters: \x01-\x7E | |
| 25007 | FreeText1 | N | 12 | 135 | 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 | 147 | 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 | |
| 25009 | FreeText3 | N | 12 | 159 | Fixed String | Third 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 | |
| 25172 | FreeText5 | N | 132 | 171 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 77 | PositionEffect | N | 1 | 303 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. | |
| | | | | | | Value | Description |
| | | | | | | C | Close |
| | | | | | | O | Open |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1 | Account | N | 2 | 304 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 306 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 315 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><th>Value</th><th>Description</th></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 316 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 323 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 355 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 357 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 377 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 382 | Fixed String | not used | | | | | | | | | | | | | | | | |

12.13 SRQS Deal Response

This message confirms the SRQS Hit Quote and SRQS Update Deal 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: 10705 (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 | N | 8 | 32 | signed int | Instrument identifier. |
| 117 | QuoteID | N | 8 | 40 | unsigned int | Customer defined mass quote identifier. |
| 28758 | NegotiationID | Y | 4 | 48 | unsigned int | ID of a SRQS negotiation |
| 1003 | TradeID | N | 4 | 52 | unsigned int | System defined SRQS deal identifier. |
| 1040 | SecondaryTradeID | N | 4 | 56 | unsigned int | Second system defined SRQS deal identifier. Please refer to the functional reference for the details. |
| 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 |

12.14 SRQS Create Deal Notification

This message informs both, requester and respondent about the creation of a SRQS deal.

| 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: 10708 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 of the SRQS deal. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|-------------|
| 117 | QuoteID | Y | 8 | 64 | unsigned int | Customer defined mass quote identifier. | | | | | | |
| 48 | SecurityID | N | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 126 | ExpireTime | N | 8 | 80 | UTCTimestamp | Time an entity expires. | | | | | | |
| 810 | UnderlyingPx | N | 8 | 88 | PriceType | Underlying price associated with a derivative instrument. | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 96 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 25151 | UnderlyingEffective-DeltaPercentage | N | 8 | 104 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 879 | UnderlyingQty | N | 8 | 112 | Qty | Nominal value of an underlying | | | | | | |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 120 | PriceType | Limit price for the underlying price | | | | | | |
| 28758 | NegotiationID | Y | 4 | 128 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1003 | TradeID | Y | 4 | 132 | unsigned int | System defined SRQS deal ID. | | | | | | |
| 1126 | OrigTradeID | N | 4 | 136 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. | | | | | | |
| 20612 | TargetParty-IDExecutingTrader | N | 4 | 140 | unsigned int | Anonymous user ID | | | | | | |
| 939 | TrdRptStatus | Y | 1 | 144 | unsigned int | SRQS deal status. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>4</td><td>Pending new</td></tr></table> | Value | Description | 0 | Accepted | 4 | Pending new |
| Value | Description | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|---|------------------------------|---|--------------|
| 856 | TradeReportType | N | 1 | 145 | unsigned int | <p>Identifies the type of trade notification.</p> <p>The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Total Return/Variance/-TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day.</p> <p>The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.</p> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr></table> | Value | Description | 5 | No/Was (Replaced) | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 146 | char | <p>Receiver of a message.</p> <table><tr><th>Value</th><th>Description</th></tr><tr><td>R</td><td>Broadcast to requestor</td></tr><tr><td>Q</td><td>Broadcast to quote submitter</td></tr></table> | Value | Description | R | Broadcast to requestor | Q | Broadcast to quote submitter | | |
| Value | Description | | | | | | | | | | | | | |
| R | Broadcast to requestor | | | | | | | | | | | | | |
| Q | Broadcast to quote submitter | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 147 | unsigned int | <p>Side of the order.</p> <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> | Value | Description | 1 | Buy | 2 | Sell | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | |
| 28769 | NoOrderBookItems | N | 1 | 148 | Counter | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 149 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------------------------------------------------|---|---------------|
| 1390 | TradePublishIndicator | N | 1 | 150 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 30059 | HedgingInstruction | N | 1 | 151 | unsigned int | Indication for the hedge transation <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Execute hedge transation in the closing auction of the underlying</td></tr></table> | Value | Description | 1 | Execute hedge transation in the closing auction of the underlying | | |
| Value | Description | | | | | | | | | | | |
| 1 | Execute hedge transation in the closing auction of the underlying | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 152 | Fixed String | Business unit name of the requester. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 157 | Fixed String | Owning trader name of the SRQS negotiation. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22436 | RootPartyEntering-Trader | Y | 6 | 163 | Fixed String | Entering trader name of the requester. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 169 | Fixed String | Name of the target business unit. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 174 | Fixed String | Name of the target trader name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 1041 | FirmTradeID | N | 20 | 180 | Fixed String | User defined deal ID Valid characters: \x01-\x7E | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 200 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25007 | FreeText1 | N | 12 | 220 | 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 | | | | | | |

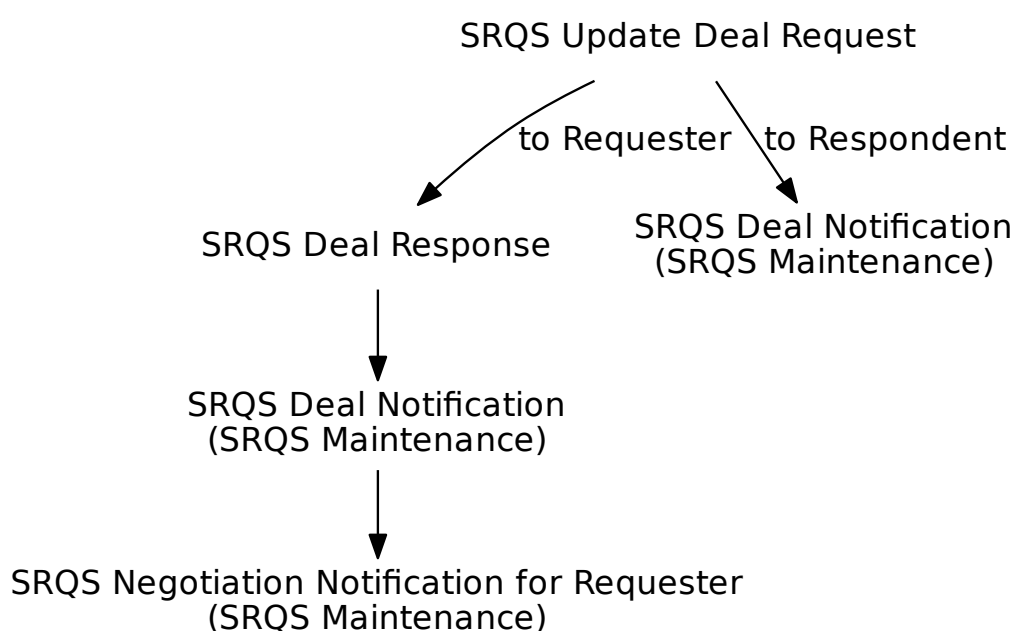
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 25008 | FreeText2 | N | 12 | 232 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 244 | Fixed String | Third 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 | | | | | | |
| 25172 | FreeText5 | N | 132 | 256 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 388 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 389 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 391 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|--------------------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 400 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 401 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 408 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 440 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 442 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 462 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 39050 | Pad5 | U | 5 | 467 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <OrderBookItemGrp> | | | | | | Cardinality: 0-26, Record counter: No-OrderBookItems | | | | | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 472 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | |
| 25132 | >BestBidPx | N | 8 | 480 | PriceType | On-book trading best bid price | | | | | | | | | | | | | | | | |
| 25134 | >BestBidSize | N | 8 | 488 | Qty | On-book trading best bid quantity | | | | | | | | | | | | | | | | |
| 25133 | >BestOfferPx | N | 8 | 496 | PriceType | On-book trading best offer price | | | | | | | | | | | | | | | | |
| 25135 | >BestOfferSize | N | 8 | 504 | Qty | On-book trading best ask quantity | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------|-------|-----|-----|--------------|-----------------------------------|--------------------------|
| 1024 | >MDBookType | Y | 1 | 512 | unsigned int | Type of market data | |
| | | | | | | Value | Description |
| | | | | | | 1 | Top of book |
| | | | | | | 2 | Price depth (aggregated) |
| | | | | | | | |
| 1173 | >MDSubBookType | N | 1 | 513 | unsigned int | Sub-type/qualifier of market data | |
| | | | | | | Value | Description |
| | | | | | | 1 | Implied |
| | | | | | | 2 | Volume Weighted Average |
| | | | | | | | |
| 39060 | >Pad6 | U | 6 | 514 | Fixed String | not used | |

12.15 SRQS Update Deal Request

This message is used to change the state of a SRQS deal. The message flow below does not reflect "working delta". Please refer to the appendix for more details. 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: 10706 (Trade-CaptureReport, 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> | | | | | | |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 24 | PriceType | Limit price for the underlying price |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|-----------------|---|---------------------|
| 810 | UnderlyingPx | N | 8 | 32 | PriceType | Underlying price associated with a derivative instrument. | | | | | | | | |
| 32 | LastQty | N | 8 | 40 | Qty | Quantity executed in this fill. | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 52 | unsigned int | ID of a SRQS negotiation | | | | | | | | |
| 1003 | TradeID | Y | 4 | 56 | unsigned int | System defined SRQS deal ID. | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 60 | unsigned int | Status of the SRQS deal. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr><tr><td>3</td><td>Decline</td></tr><tr><td>6</td><td>Trade Report Cancel</td></tr></table> | Value | Description | 2 | Accept | 3 | Decline | 6 | Trade Report Cancel |
| Value | Description | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | |
| 3 | Decline | | | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 61 | unsigned int | Trade Report status <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>9</td><td>Deemed verified</td></tr></table> | Value | Description | 0 | Accepted | 9 | Deemed verified | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | |
| 9 | Deemed verified | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 62 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 67 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 25172 | FreeText5 | N | 132 | 73 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | | | |
| 39030 | Pad3 | U | 3 | 205 | Fixed String | not used | | | | | | | | |

12.16 SRQS Deal Notification

This message informs about the change of a SRQS deal 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: 10709 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 48 | PriceType | Limit price for the underlying price | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------|------------------------------|-----|-----|--------------|-----------------------------------------------------------|--------------------------------|
| 810 | UnderlyingPx | N | 8 | 56 | PriceType | Underlying price associated with a derivative instrument. | |
| 31 | LastPx | N | 8 | 64 | PriceType | Price of this fill. | |
| 32 | LastQty | N | 8 | 72 | Qty | Quantity executed in this fill. | |
| 28758 | NegotiationID | Y | 4 | 80 | unsigned int | ID of a SRQS negotiation | |
| 1003 | TradeID | Y | 4 | 84 | unsigned int | System defined SRQS deal ID. | |
| 20612 | TargetParty- IDExecutingTrader | N | 4 | 88 | unsigned int | Anonymous user ID | |
| 1663 | RequestingPartySub- IDType | N | 2 | 92 | unsigned int | Party type initiating SRQS deal deletion | |
| | | | | | | Value | Description |
| | | | | | | 5000 | Requester |
| | | | | | | 5001 | Responder |
| | | | | | | 5002 | Both (Requester and Responder) |
| 5003 | System | | | | | | |
| 939 | TrdRptStatus | Y | 1 | 94 | unsigned int | Status of the SRQS deal. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Accepted |
| | | | | | | 2 | Cancelled |
| | | | | | | 7 | Terminated |
| 9 | Deemed verified | | | | | | |
| 749 | TradeRequestResult | N | 1 | 95 | unsigned int | Trade request transaction type | |
| | | | | | | Value | Description |
| | | | | | | 100 | Deal cancellation pending |
| | | | | | | 101 | Deal cancellation declined |
| 102 | Deal cancellation approved | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 96 | char | Receiver of a message. | |
| | | | | | | Value | Description |
| | | | | | | R | Broadcast to requestor |
| | Q | Broadcast to quote submitter | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-----------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|-------------------------|---|--------------|
| 1815 | TradingCapacity | N | 1 | 97 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 98 | Fixed String | Name of the requester business unit. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 103 | Fixed String | Name of the owning trader of the SRQS negotiation. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | |
| 22436 | RootPartyEntering-Trader | N | 6 | 109 | Fixed String | Name of the entering trader. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 115 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 120 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 22636 | TargetPartyEntering-Trader | N | 6 | 126 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 1041 | FirmTradeID | N | 20 | 132 | Fixed String | User defined deal ID Valid characters: \x01-\x7E | | | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 152 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 172 | 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 | 184 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 196 | Fixed String | Third 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 | | | | | | |
| 25172 | FreeText5 | N | 132 | 208 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 340 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 341 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 343 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 352 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 353 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 360 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 392 | Fixed String | Country code. Will be set to “XX” for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 394 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 414 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 39050 | Pad5 | U | 5 | 419 | Fixed String | not used | | | | | | | | | | | | | | | | |

12.17 SRQS 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: 10715 (Quote-StatusReport, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 168 | EffectiveTime | N | 8 | 48 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | |
| 28758 | NegotiationID | Y | 4 | 56 | unsigned int | ID of a SRQS negotiation | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|-------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------|
| 297 | QuoteStatus | Y | 1 | 60 | unsigned int | Identifies the status of the quote acknowledgement. <table><tr><th>Value</th><th>Description</th></tr><tr><td>7</td><td>Expired</td></tr></table> | Value | Description | 7 | Expired |
| Value | Description | | | | | | | | | |
| 7 | Expired | | | | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 61 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | |
| 39070 | Pad7 | U | 7 | 81 | Fixed String | not used | | | | |

12.18 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

| 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: 10713 (Quote-StatusReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | | | | | | |
|-------|----------------------------|-------|-----|-----|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|----|-------------|
| 28759 | QuoteRefPrice | N | 8 | 48 | PriceType | Depending upon Negotiation work-flow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 56 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | |
| 151 | LeavesQty | N | 8 | 88 | Qty | Open quantity of the SRQS negotiation. | | | | | | |
| 32 | LastQty | N | 8 | 96 | Qty | Quantity executed in this fill. | | | | | | |
| 168 | EffectiveTime | N | 8 | 104 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | |
| 779 | LastUpdateTime | N | 8 | 112 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 120 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 124 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 537 | QuoteType | Y | 1 | 128 | unsigned int | Quote Type <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative</td></tr><tr><td>1</td><td>Tradeable</td></tr></table> | Value | Description | 0 | Indicative | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |
| 538 | QuoteSubType | N | 1 | 129 | unsigned int | Sub-type of QuoteType <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr></table> | Value | Description | 1 | Working Delta | 2 | Basis Trade |
| Value | Description | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | |
| 297 | QuoteStatus | Y | 1 | 130 | unsigned int | Status of the SRQS negotiation. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Removed</td></tr><tr><td>16</td><td>Active</td></tr></table> | Value | Description | 6 | Removed | 16 | Active |
| Value | Description | | | | | | | | | | | |
| 6 | Removed | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 25138 | QuoteInstruction | Y | 1 | 131 | unsigned int | Quoting instruction. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not re-quote</td></tr><tr><td>1</td><td>(Re-)Quote</td></tr></table> | Value | Description | 0 | Do not re-quote | 1 | (Re-)Quote |
| Value | Description | | | | | | | | | | | |
| 0 | Do not re-quote | | | | | | | | | | | |
| 1 | (Re-)Quote | | | | | | | | | | | |
| 54 | Side | N | 1 | 132 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------|-------------------------|
| 28760 | QuoteRefPriceSource | N | 1 | 133 | unsigned int | Reference price type | |
| | | | | | | Value | Description |
| | | | | | | 1 | Underlying |
| | | | | | | 2 | Custom underlying price |
| | | | | | | 3 | Reference price |
| 25194 | ShowLastDealOn-Closure | Y | 1 | 134 | unsigned int | Instruction to show last deal information after negotiation closure | |
| | | | | | | Value | Description |
| | | | | | | 0 | No |
| | | | | | | 1 | Yes |
| 22001 | PartyExecutingFirm | Y | 5 | 135 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | PartyExecutingTrader | Y | 6 | 140 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 22036 | PartyEnteringTrader | Y | 6 | 146 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 152 | Fixed String | Name of target business unit. Valid characters: A-Z,0-9,\x20 | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 157 | Fixed String | Name of target user/trader. Valid characters: A-Z,0-9,\x20 | |
| 28762 | FirmNegotiationID | N | 20 | 163 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | |
| 25172 | FreeText5 | N | 132 | 183 | Fixed String | Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 315 | Fixed String | Buy-side user information Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E | |
| 39000 | Pad1 | U | 1 | 447 | Fixed String | not used | |

12.19 SRQS Status Notification

The SRQS Status Notification informs about SRQS service state changes. TradSesEvent set to either 105 (Service Resumed) or 104 (End of Service) implies that the open SRQS Negotiations are not accessible anymore and should be treated by the ETI applications as closed. The existing SRQS Quotes are not longer accessible and should be treated by ETI applications as deleted. The pending SRQS Deals cannot be accepted or rejected and should be treated by ETI applications as rejected.

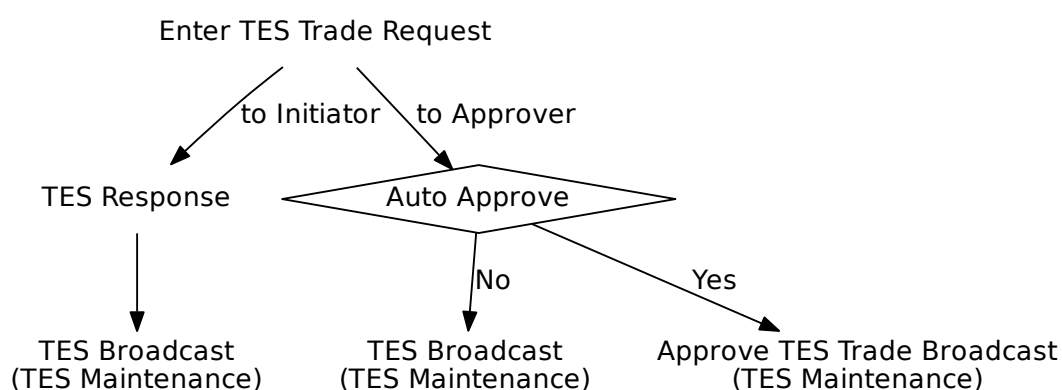
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|------|
| <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: 10714 (Quote-StatusReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>9</td><td>SRQS Maintenance</td></tr></table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|----------------|------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|------------------|-----|----------------|-----|-----------------|
| <Message Body> | | | | | | | | | | | | | | |
| 75 | TradeDate | N | 4 | 40 | LocalMktDate | Business date. | | | | | | | | |
| 1368 | TradSesEvent | Y | 1 | 44 | unsigned int | Trading session event type. <table><tr><th>Value</th><th>Description</th></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> | Value | Description | 101 | Start of Service | 104 | End of Service | 105 | Service Resumed |
| Value | Description | | | | | | | | | | | | | |
| 101 | Start of Service | | | | | | | | | | | | | |
| 104 | End of Service | | | | | | | | | | | | | |
| 105 | Service Resumed | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 45 | Fixed String | not used | | | | | | | | |

13 TES Trading

13.1 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 (Trade-CaptureReport, 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. | | | | | | | | | | | | | | | | | | |
| 810 | UnderlyingPx | N | 8 | 48 | PriceType | Underlying price associated with a derivative instrument. | | | | | | | | | | | | | | | | | | |
| 2589 | RelatedClosePrice | N | 8 | 56 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1860 | RelatedTradeQuantity | N | 8 | 64 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 879 | UnderlyingQty | N | 8 | 72 | Qty | Nominal value of an underlying | | | | | | | | | | | | | | | | | | |
| 25191 | CompressionID | N | 8 | 80 | unsigned int | Compression ID | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 987 | UnderlyingSettlement-Date | N | 4 | 92 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. | | | | | | | | | | | | | | | | | | |
| 542 | UnderlyingMaturity-Date | N | 4 | 96 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1856 | RelatedTradeID | N | 4 | 100 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 104 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 108 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------|------------------------------|
| 1227 | ProductComplex | N | 1 | 110 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| | | | | | | 9 | Strip |
| 10 | Flexible Simple Instrument | | | | | | |
| 856 | TradeReportType | Y | 1 | 111 | unsigned int | Identifies the type of trade notification. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Submit |
| 1390 | TradePublishIndicator | Y | 1 | 112 | unsigned int | Indicates if a trade should be reported via the market reporting service. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do Not Publish Trade |
| | | | | | | 1 | Publish Trade |
| 28709 | NoSideAllocs | Y | 1 | 113 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | |
| 864 | NoEvents | Y | 1 | 114 | Counter | Number of repeating EventType entries. | |
| 555 | NoLegs | Y | 1 | 115 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | |
| 870 | NoInstrAttrib | Y | 1 | 116 | Counter | Number of repeating InstrAttribType entries. | |
| 887 | NoUnderlyingStips | Y | 1 | 117 | Counter | Number of underlying stipulation entries. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|
| 20010 | PartyIDSettlement-Location | N | 1 | 118 | unsigned int | ID of settlement location. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Clearstream Banking Frankfurt |
| | | | | | | 2 | Clearstream Banking Luxembourg |
| | | | | | | 3 | CLS Group |
| 4 | Euroclear | | | | | | |
| 29008 | HedgeType | N | 1 | 119 | unsigned int | Hedging method. | |
| | | | | | | To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Duration Hedge |
| 1 | Nominal Hedge | | | | | | |
| 2 | Price Factor Hedge | | | | | | |
| 28583 | TradeReportText | N | 20 | 120 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | |
| 571 | TradeReportID | N | 20 | 140 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | |
| 309 | UnderlyingSecurityID | N | 12 | 160 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20 | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 172 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | |
| 318 | UnderlyingCurrency | N | 3 | 202 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 | |

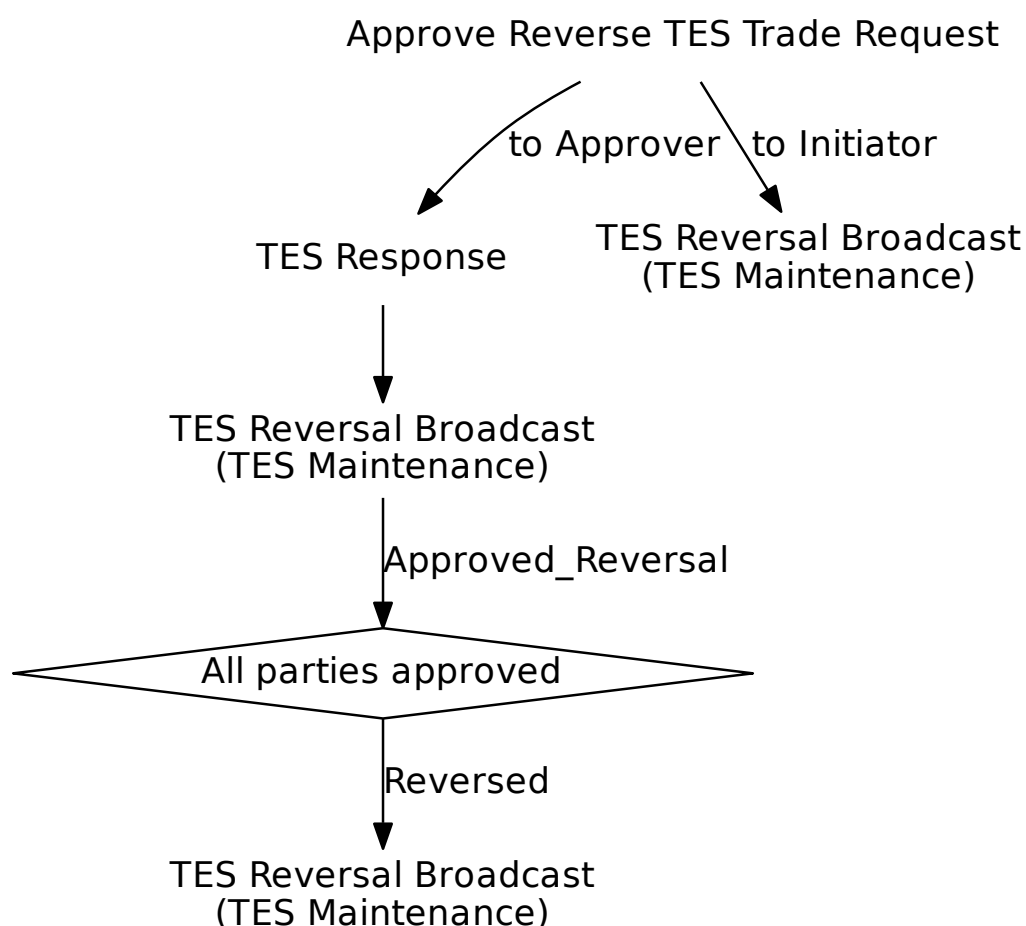
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------|------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|---------------|
| 306 | UnderlyingIssuer | N | 30 | 205 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39050 | Pad5 | U | 5 | 235 | Fixed String | not used | | | | | | |
| <SideAllocGrp> | | | | | | Cardinality: 1-30, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 240 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 248 | unsigned int | not used | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 252 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 256 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 257 | Fixed String | Approving business unit Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 262 | Fixed String | Approving user name Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 268 | Fixed String | not used | | | | | | |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | |
| <InstrumentEventGrp> | | | | | | Cardinality: 0-2, Record counter: No-Events | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Swap Start Date</td></tr><tr><td>9</td><td>Swap End Date</td></tr></table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date |
| Value | Description | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--------------------------|------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|-----|-------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | |
| <InstrumentAttributeGrp> | | | | | | Cardinality: 0-6, Record counter: NoInstrAttrib | | | | | | | | | | | | | | |
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | <div>Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional] and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory].</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | <div>Attribute value appropriate to the InstrAttribType field. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E</div> | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <UnderlyingStipGrp> | | | | | | Cardinality: 0-1, Record counter: NoUnderlyingStips | | | | | | | | | | | | | | |
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | <div>Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E</div> | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|---------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---------|---------------|
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

13.2 Approve Reverse TES Trade Request

This message is sent to the service "T7 Entry".

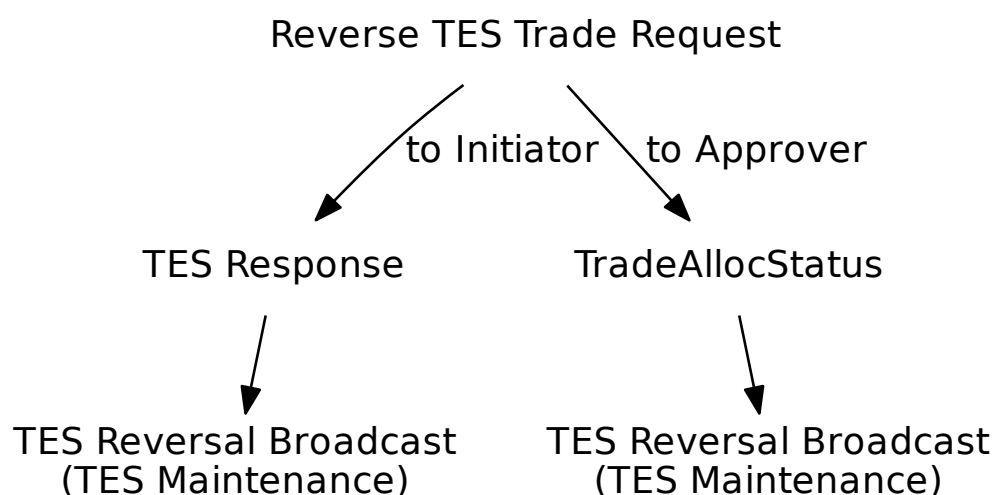


| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------|--------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------|
| <MessageHeaderIn> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned 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: 10631 (Trade-CaptureReport, 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> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | |
| 2489 | PackagelD | Y | 4 | 28 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | | | | | | | | | |
| 70 | AllocID | Y | 4 | 32 | unsigned int | Unique identifier for a TES Trade side. | | | | | | | | | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 36 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 40 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 44 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr><tr><td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 46 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

13.3 Reverse TES Trade Request

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: 10630 (Trade-CaptureReport, 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> | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 28 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 32 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------------|
| 2546 | RelatedMarket-SegmentID | N | 4 | 36 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 40 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr><tr><td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 42 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | |
| 25196 | ReversalReasonText | N | 132 | 62 | Fixed String | Reversal Reason Text Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 194 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

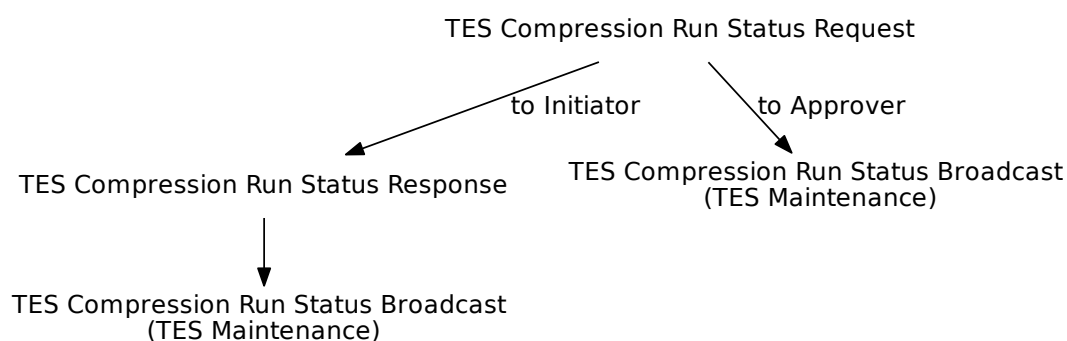
13.4 TES Compression Run Status Broadcast

| 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: 10618 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25191 | CompressionID | N | 8 | 40 | unsigned int | Compression ID | | | | | | |
| 1300 | MarketSegmentID | N | 4 | 48 | signed int | Product identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------|-------------------------------|
| 25192 | CompressionAction | N | 1 | 52 | unsigned int | Compression Action | |
| | | | | | | Value | Description |
| | | | | | | 1 | Start Compression |
| | | | | | | 2 | Commit Compression |
| | | | | | | 3 | Cancel Compression |
| | | | | | | 4 | Inquire Compression |
| 25193 | CompressionStatus | N | 1 | 53 | unsigned int | Compression Status | |
| | | | | | | Value | Description |
| | | | | | | 1 | Open |
| | | | | | | 2 | Executed |
| | | | | | | 3 | Cancelled by service provider |
| | | | | | | 4 | Cancelled by System |
| 1390 | TradePublishIndicator | N | 1 | 54 | unsigned int | Indicates if a trade should be reported via the market reporting service. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do Not Publish Trade |
| | | | | | | 1 | Publish Trade |
| 39000 | Pad1 | U | 1 | 55 | Fixed String | not used | |

13.5 TES Compression Run Status Request

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: 10616 (Trade-CaptureReport, 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> | | | | | | | | | | | | | | | | |
| 25191 | CompressionID | N | 8 | 24 | unsigned int | Compression ID | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. | | | | | | | | | | |
| 25192 | CompressionAction | Y | 1 | 36 | unsigned int | Compression Action <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Start Compression</td></tr><tr><td>2</td><td>Commit Compression</td></tr><tr><td>3</td><td>Cancel Compression</td></tr><tr><td>4</td><td>Inquire Compression</td></tr></table> | Value | Description | 1 | Start Compression | 2 | Commit Compression | 3 | Cancel Compression | 4 | Inquire Compression |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Start Compression | | | | | | | | | | | | | | | |
| 2 | Commit Compression | | | | | | | | | | | | | | | |
| 3 | Cancel Compression | | | | | | | | | | | | | | | |
| 4 | Inquire Compression | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|---------------|
| 1390 | TradePublishIndicator | N | 1 | 37 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 38 | Fixed String | not used | | | | | | |

13.6 TES Compression Run Status 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: 10617 (Trade-CaptureReportAck, 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> | | | | | | | | | | | | | | | | |
| 25191 | CompressionID | N | 8 | 32 | unsigned int | Compression ID | | | | | | | | | | |
| 1300 | MarketSegmentID | N | 4 | 40 | signed int | Product identifier. | | | | | | | | | | |
| 25192 | CompressionAction | N | 1 | 44 | unsigned int | Compression Action <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Start Compression</td></tr><tr><td>2</td><td>Commit Compression</td></tr><tr><td>3</td><td>Cancel Compression</td></tr><tr><td>4</td><td>Inquire Compression</td></tr></table> | Value | Description | 1 | Start Compression | 2 | Commit Compression | 3 | Cancel Compression | 4 | Inquire Compression |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Start Compression | | | | | | | | | | | | | | | |
| 2 | Commit Compression | | | | | | | | | | | | | | | |
| 3 | Cancel Compression | | | | | | | | | | | | | | | |
| 4 | Inquire Compression | | | | | | | | | | | | | | | |
| 25193 | CompressionStatus | N | 1 | 45 | unsigned int | Compression Status <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Open</td></tr><tr><td>2</td><td>Executed</td></tr><tr><td>3</td><td>Cancelled by service provider</td></tr><tr><td>4</td><td>Cancelled by System</td></tr></table> | Value | Description | 1 | Open | 2 | Executed | 3 | Cancelled by service provider | 4 | Cancelled by System |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Open | | | | | | | | | | | | | | | |
| 2 | Executed | | | | | | | | | | | | | | | |
| 3 | Cancelled by service provider | | | | | | | | | | | | | | | |
| 4 | Cancelled by System | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | N | 1 | 46 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 47 | Fixed String | not used | | | | | | | | | | |

13.7 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 (Trade-CaptureReportAck, 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 |

13.8 TES Reversal 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: 10632 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25197 | ReversalInitiationTime | N | 8 | 40 | UTCTimestamp | Reversal Initiation Time | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|------------------|-------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------|----|-----------------------|----|---------------------|------|-----------------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------------|
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr><tr><td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25195 | ReversalCancellation-Reason | N | 1 | 62 | unsigned int | Reversal Cancellation Reason <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>TES Activity State Change</td></tr><tr><td>2</td><td>Instrument Expiration</td></tr><tr><td>3</td><td>Instrument Deletion</td></tr><tr><td>4</td><td>Instrument Suspension</td></tr></table> | Value | Description | 1 | TES Activity State Change | 2 | Instrument Expiration | 3 | Instrument Deletion | 4 | Instrument Suspension | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | TES Activity State Change | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Instrument Expiration | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Instrument Deletion | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Instrument Suspension | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 63 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 64 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | |
| 25196 | ReversalReasonText | N | 132 | 84 | Fixed String | Reversal Reason Text Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | | | | | |
| <SideAllocGrpBC> | | | | | | Cardinality: 1-30, Record counter: NoSideAllocs | | | | | | | | | | | | | | | | | | | | |
| 80 | >AllocQty | U | 8 | 216 | Qty | not used | | | | | | | | | | | | | | | | | | | | |
| 25198 | >ReversalApproval-Time | N | 8 | 224 | UTCTimestamp | Reversal Approval Time | | | | | | | | | | | | | | | | | | | | |
| 467 | >IndividualAllocID | Y | 4 | 232 | unsigned int | Unique identifier for a TES trade side. | | | | | | | | | | | | | | | | | | | | |
| 25180 | >TESEnrichment-RuleID | U | 4 | 236 | unsigned int | not used | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------|---|----------|---|---------------|---|----------|---|----------|---|-------------------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 22001 | >PartyExecutingFirm | U | 5 | 240 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |
| 22012 | >PartyExecuting- Trader | U | 6 | 245 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |
| 54 | >Side | U | 1 | 251 | unsigned int | not used | | | | | | | | | | | | | | | | | | | | | | |
| 1840 | >TradeAllocStatus | Y | 1 | 252 | unsigned int | <div>Status of an allocation in a T7 Entry Service trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Pending</td></tr><tr><td>2</td><td>Approved</td></tr><tr><td>3</td><td>Auto Approved</td></tr><tr><td>4</td><td>Uploaded</td></tr><tr><td>5</td><td>Canceled</td></tr><tr><td>6</td><td>Pending Execution</td></tr><tr><td>7</td><td>Pending Reversal</td></tr><tr><td>8</td><td>Side Approved Reversal</td></tr><tr><td>9</td><td>Reversed</td></tr><tr><td>10</td><td>Cancelled Reversal</td></tr></table></div> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 6 | Pending Execution | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Execution | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 253 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |

13.9 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr><tr><td>8</td><td>TES Trade</td></tr></table> | Value | Description | 7 | TES Maintenance | 8 | TES Trade |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 101 | Start of Service |
| | | | | | | 104 | End of Service |
| 39030 | Pad3 | U | 3 | 45 | Fixed String | not used | |

13.10 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 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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. |
| 810 | UnderlyingPx | N | 8 | 64 | PriceType | Underlying price associated with a derivative instrument. |
| 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. |
| 2589 | RelatedClosePrice | N | 8 | 80 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 88 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 96 | Qty | Nominal value of an underlying |
| 25191 | CompressionID | N | 8 | 104 | unsigned int | Compression ID |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 116 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 120 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 987 | UnderlyingSettlement-Date | N | 4 | 124 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 128 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 132 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 136 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 25181 | AutoApprovalRuleID | N | 4 | 140 | unsigned int | Auto Approval rule id - only in case of erroneous Auto Approval processing |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|----|--------------------------|----|------------------------------|------|---------------------|------|----------------|------|-------------------------|------|--------------------------|------|-----------------|---|-------|----|----------------------------|
| 828 | TrdType | Y | 2 | 144 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 146 | Counter | Number of used bytes for field VarText (30355). | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 148 | unsigned int | 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>2</td><td>Accept</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>11</td><td>Alleged New</td></tr><tr><td>13</td><td>Alleged No/Was</td></tr></table> | Value | Description | 0 | Submit | 2 | Accept | 5 | No/Was (Replaced) | 11 | Alleged New | 13 | Alleged No/Was | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Alleged New | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Alleged No/Was | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | N | 1 | 149 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------------|---|--------------------------------|---|--------------------|---|-----------|
| 1390 | TradePublishIndicator | Y | 1 | 150 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 151 | Counter | Number of repeating EventType entries. | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 152 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 153 | Counter | Number of underlying stipulation entries. | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 154 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 155 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 156 | unsigned int | ID of settlement location. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Clearstream Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstream Banking Luxembourg</td></tr><tr><td>3</td><td>CLS Group</td></tr><tr><td>4</td><td>Euroclear</td></tr></table> | Value | Description | 1 | Clearstream Banking Frankfurt | 2 | Clearstream Banking Luxembourg | 3 | CLS Group | 4 | Euroclear |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Clearstream Banking Frankfurt | | | | | | | | | | | | | | | |
| 2 | Clearstream Banking Luxembourg | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 157 | unsigned int | Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Duration Hedge</td></tr><tr><td>1</td><td>Nominal Hedge</td></tr><tr><td>2</td><td>Price Factor Hedge</td></tr></table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|------------------|---------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|---|-----------------------|
| 1011 | MessageEventSource | Y | 1 | 158 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver |
| Value | Description | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | |
| 28583 | TradeReportText | N | 20 | 159 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 179 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 199 | Fixed String | Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 204 | Fixed String | Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 210 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 222 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 318 | UnderlyingCurrency | N | 3 | 252 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 306 | UnderlyingIssuer | N | 30 | 255 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39030 | Pad3 | U | 3 | 285 | Fixed String | not used | | | | | | |
| <SideAllocGrpBC> | | | | | | Cardinality: 1-30, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 288 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 25198 | >ReversalApproval-Time | U | 8 | 296 | UTCTimestamp | not used | | | | | | |

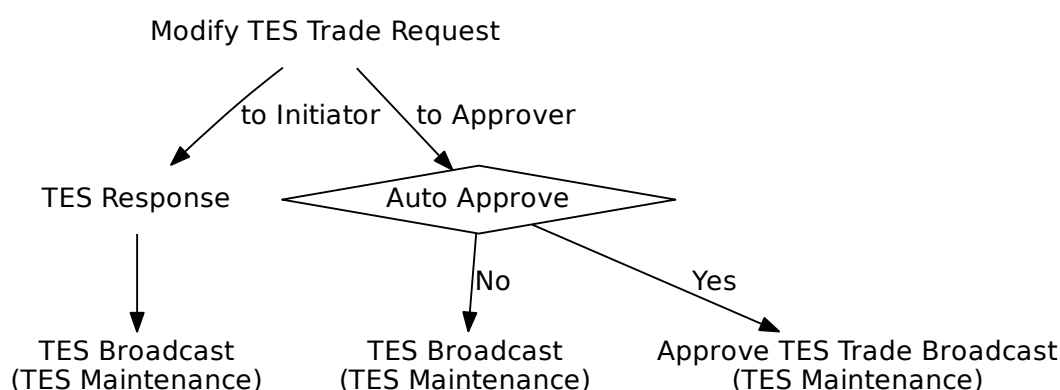
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|----------------------|------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------|---|----------|---|---------------|---|----------|---|----------|---|-------------------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 467 | >IndividualAllocID | Y | 4 | 304 | unsigned int | Unique identifier for a TES trade side. | | | | | | | | | | | | | | | | | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 308 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | | | | | | | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 312 | Fixed String | Approving business unit Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 317 | Fixed String | Approving user name Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 323 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1840 | >TradeAllocStatus | Y | 1 | 324 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Pending</td></tr><tr><td>2</td><td>Approved</td></tr><tr><td>3</td><td>Auto Approved</td></tr><tr><td>4</td><td>Uploaded</td></tr><tr><td>5</td><td>Canceled</td></tr><tr><td>6</td><td>Pending Execution</td></tr><tr><td>7</td><td>Pending Reversal</td></tr><tr><td>8</td><td>Side Approved Reversal</td></tr><tr><td>9</td><td>Reversed</td></tr><tr><td>10</td><td>Cancelled Reversal</td></tr></table> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 6 | Pending Execution | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Execution | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 325 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | | | | | | | | | | | | | | | | | |
| 687 | >LegQty | N | 8 | 16 | Qty | Quantity for leg of a multileg | | | | | | | | | | | | | | | | | | | | | | |
| <InstrumentEventGrp> | | | | | | Cardinality: 0-2, Record counter: No-Events | | | | | | | | | | | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--------------------------|------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|-----|---------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Swap Start Date</td></tr><tr><td>9</td><td>Swap End Date</td></tr></table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | |
| <InstrumentAttributeGrp> | | | | | | Cardinality: 0-6, Record counter: NoInstrAttrib | | | | | | | | | | | | | | |
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional] and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <UnderlyingStipGrp> | | | | | | Cardinality: 0-1, Record counter: NoUnderlyingStips | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|----------------------|-------|------|-----|-----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---------|---------------|
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | |
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table><tr><th>Value</th><th>Description</th></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |
| 30355 | VarText | N | 2000 | 8 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E | | | | |

13.11 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".



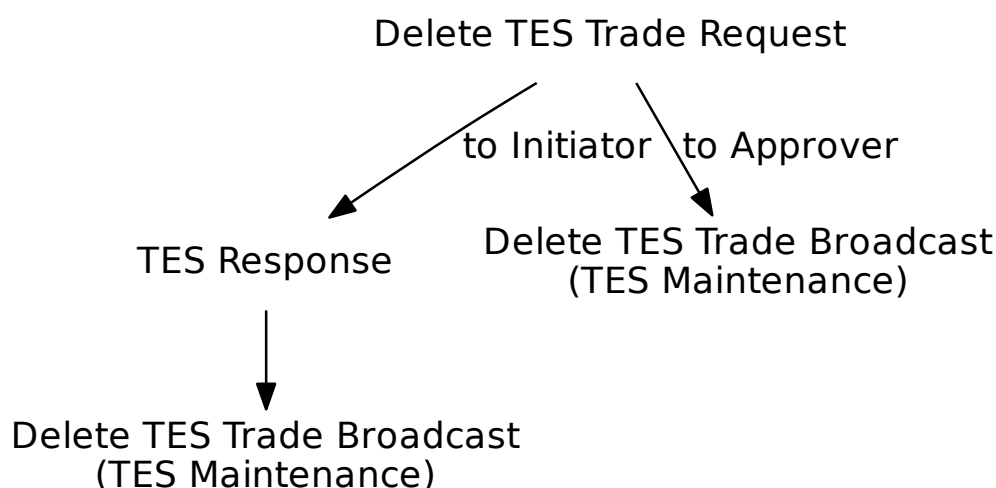
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------|-----------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <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 (Trade-CaptureReport, 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. |
| 25191 | CompressionID | N | 8 | 40 | unsigned int | Compression ID |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 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. The latest value available to the Initiator for the corresponding TES Trade needs to be provided. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 60 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 64 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTIPI BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTIPI BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTIPI BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 66 | unsigned int | Identifies the type of trade notification. <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr></table> | Value | Description | 5 | No/Was (Replaced) | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 67 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 68 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 69 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | | | | | | | | | |
| 28583 | TradeReportText | N | 20 | 70 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------|------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 571 | TradeReportID | N | 20 | 90 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39020 | Pad2 | U | 2 | 110 | 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 | N | 4 | 120 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 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. <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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 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 | | | | | | |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | |

13.12 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 (Trade-CaptureReport, 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> | | | | | | |
| 25191 | CompressionID | N | 8 | 24 | unsigned int | Compression ID |
| 2489 | PackageID | Y | 4 | 32 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 30017 | TESExecID | Y | 4 | 40 | 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. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 44 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 48 | unsigned int | Type of TES trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 50 | unsigned int | Identifies the type of trade notification. <table><tr><th>Value</th><th>Description</th></tr><tr><td>6</td><td>Trade Report Cancel</td></tr></table> | Value | Description | 6 | Trade Report Cancel | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 51 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 71 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

13.13 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

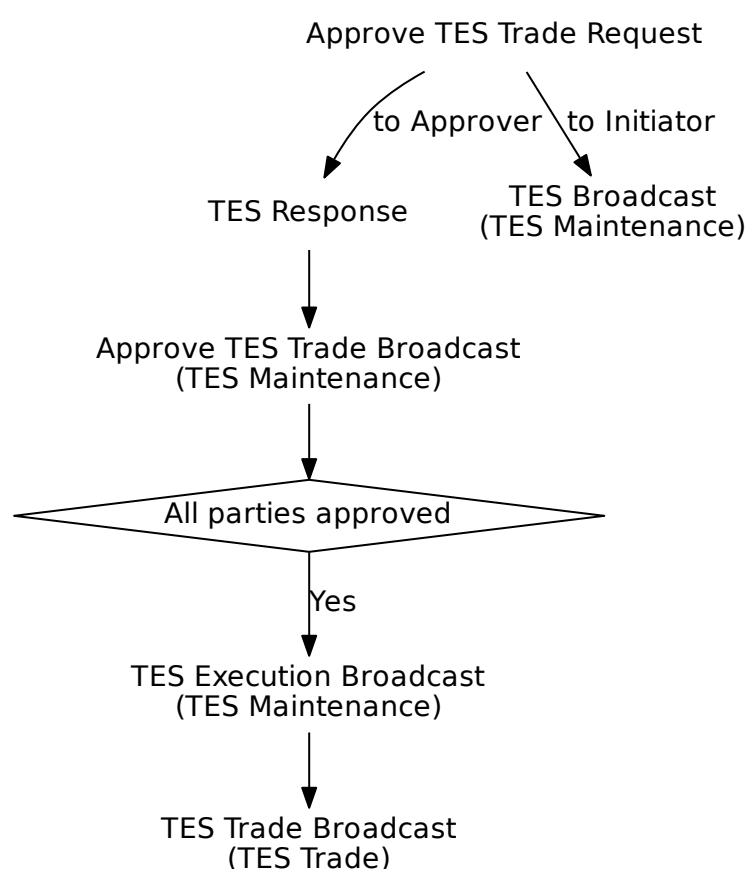
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|------|
| <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 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | |
|-------|-----------------|-------|-----|-----|--------------|-------------------------------------------------------------------|-----------------------------------------------------|
| 25191 | CompressionID | N | 8 | 48 | unsigned int | Compression ID | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | |
| 2489 | PackagelD | Y | 4 | 60 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | |
| 30017 | TESExecID | Y | 4 | 64 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of TES trade. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Block Trade |
| | | | | | | 12 | Exchange for Swap |
| | | | | | | 50 | Compression |
| | | | | | | 1000 | Vola Trade |
| | | | | | | 1001 | EFP-Fin Trade |
| | | | | | | 1002 | EFP-Index Futures Trade |
| | | | | | | 1007 | QTPIP BLOCK TRADE |
| 1004 | Trade at Market | | | | | | |
| 285 | DeleteReason | Y | 1 | 70 | 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 |
| | | | | | | 105 | Deletion of Instrument |
| | | | | | | 106 | Suspension of Instrument |
| | | | | | | 107 | Deletion caused by a pre-trade risk event |
| | | | | | | 110 | Compression cancelled by service provider |
| | | | | | | 111 | Compression cancelled by system |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|---|-----------------------|
| 856 | TradeReportType | Y | 1 | 71 | unsigned int | Identifies the type of trade notification. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Trade Report Cancel</td></tr></table> | Value | Description | 6 | Trade Report Cancel | | |
| Value | Description | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 72 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver |
| Value | Description | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 73 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used | | | | | | |

13.14 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 (Trade-CaptureReport, 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. |
| 25191 | CompressionID | N | 8 | 56 | unsigned int | Compression ID |
| 2489 | PackageID | Y | 4 | 64 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 70 | AllocID | Y | 4 | 68 | unsigned int | Unique identifier for a TES Trade side. |
| 30017 | TESExecID | Y | 4 | 72 | 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 | 76 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|----|-------------------------|----|--------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 2546 | RelatedMarket-SegmentID | N | 4 | 80 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 84 | unsigned int | Type of TES trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 86 | 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. <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 87 | unsigned int | Identifies the type of trade notification. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 88 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 89 | unsigned int | 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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 90 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 91 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 92 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 93 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 94 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 77 | PositionEffect | Y | 1 | 114 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 115 | Fixed String | Approving business unit Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 120 | Fixed String | Approving user name Valid characters: A-Z,0-9,\x20 | | | | | | |
| 1 | Account | N | 2 | 126 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 25007 | FreeText1 | N | 12 | 128 | 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 | 140 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 152 | Fixed String | Third 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 | | | | | | |
| 20096 | PartyIDTakeUp- TradingFirm | N | 5 | 164 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20038 | PartyIDPosition- Account | N | 32 | 169 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 201 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 208 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 217 | Fixed String | Country code. Will be set to “XX” for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 219 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 220 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |

13.15 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 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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. |
| 810 | UnderlyingPx | N | 8 | 72 | PriceType | Underlying price associated with a derivative instrument. |
| 483 | TransBkdTime | N | 8 | 80 | 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. |
| 2589 | RelatedClosePrice | N | 8 | 88 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 96 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 104 | Qty | Nominal value of an underlying |
| 25191 | CompressionID | N | 8 | 112 | unsigned int | Compression ID |
| 1300 | MarketSegmentID | Y | 4 | 120 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 124 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 128 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 70 | AllocID | Y | 4 | 132 | unsigned int | Unique identifier for a TES Trade side. |
| 987 | UnderlyingSettlement-Date | N | 4 | 136 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 140 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 144 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 148 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 28758 | NegotiationID | N | 4 | 152 | unsigned int | ID of a SRQS negotiation |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 25180 | TESEnrichmentRule-ID | N | 4 | 156 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | | | | | | | | | | | | | |
| 25181 | AutoApprovalRuleID | N | 4 | 160 | unsigned int | Auto Approval Rule ID applied for TES trade approval | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 164 | unsigned int | Type of TES trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 166 | Counter | Number of used bytes for field VarText (30355). | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 168 | unsigned int | Side of the TES trade. <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 169 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------------|---|--------------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|----------------------------|
| 1227 | ProductComplex | N | 1 | 170 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 171 | unsigned int | <div>Identifies the type of trade notification.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 172 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 173 | unsigned int | <div>ID of settlement location.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Clearstream Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstream Banking Luxembourg</td></tr><tr><td>3</td><td>CLS Group</td></tr><tr><td>4</td><td>Euroclear</td></tr></table> | Value | Description | 1 | Clearstream Banking Frankfurt | 2 | Clearstream Banking Luxembourg | 3 | CLS Group | 4 | Euroclear | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|---|-----------------------|---|--------------------|---|----------|---|----------|---|-------------------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 1840 | TradeAllocStatus | Y | 1 | 174 | unsigned int | <div>Status of an allocation in a T7 Entry Service trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Pending</td></tr><tr><td>2</td><td>Approved</td></tr><tr><td>3</td><td>Auto Approved</td></tr><tr><td>4</td><td>Uploaded</td></tr><tr><td>5</td><td>Canceled</td></tr><tr><td>6</td><td>Pending Execution</td></tr><tr><td>7</td><td>Pending Reversal</td></tr><tr><td>8</td><td>Side Approved Reversal</td></tr><tr><td>9</td><td>Reversed</td></tr><tr><td>10</td><td>Cancelled Reversal</td></tr></table></div> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 6 | Pending Execution | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Execution | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 175 | unsigned int | <div>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory].<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Duration Hedge</td></tr><tr><td>1</td><td>Nominal Hedge</td></tr><tr><td>2</td><td>Price Factor Hedge</td></tr></table></div> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 176 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | | | | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 177 | Counter | Number of repeating EventType entries. | | | | | | | | | | | | | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 178 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | | | | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 179 | Counter | Number of underlying stipulation entries. | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 180 | char | <div>Receiver of a message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table></div> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 181 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|---|--------------------|
| 22001 | PartyExecutingFirm | Y | 5 | 201 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 206 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 20007 | PartyIDEnteringFirm | Y | 1 | 212 | unsigned int | 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> | Value | Description | 1 | Participant | 2 | Market Supervision |
| Value | Description | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 213 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | | | | | | |
| 77 | PositionEffect | Y | 1 | 219 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 220 | Fixed String | Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 225 | Fixed String | Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 25007 | FreeText1 | N | 12 | 231 | 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 | 243 | 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 | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 25009 | FreeText3 | N | 12 | 255 | Fixed String | Third 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 | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 267 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 272 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 274 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 306 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 313 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 322 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 324 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><th>Value</th><th>Description</th></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|----------------------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 2404 | ComplianceText | N | 20 | 325 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 309 | UnderlyingSecurityID | N | 12 | 345 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20 |
| 307 | UnderlyingSecurity-Desc | N | 30 | 357 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E |
| 318 | UnderlyingCurrency | N | 3 | 387 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 |
| 306 | UnderlyingIssuer | N | 30 | 390 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E |
| 39040 | Pad4 | U | 4 | 420 | Fixed String | not used |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs |
| 602 | >LegSecurityID | Y | 8 | 424 | signed int | Instrument identifier of the leg security. |
| 566 | >LegPrice | Y | 8 | 432 | PriceType | User provided leg trade price (not for underlying leg). |
| 687 | >LegQty | U | 8 | 440 | Qty | not used |
| <InstrumentEventGrp> | | | | | | Cardinality: 0-2, Record counter: No-Events |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--------------------------|------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|-----|---------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Swap Start Date</td></tr><tr><td>9</td><td>Swap End Date</td></tr></table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | |
| <InstrumentAttributeGrp> | | | | | | Cardinality: 0-6, Record counter: NoInstrAttrib | | | | | | | | | | | | | | |
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional] and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <UnderlyingStipGrp> | | | | | | Cardinality: 0-1, Record counter: NoUnderlyingStips | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|----------------------|-------|------|-----|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---------|---------------|
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | |
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table><tr><th>Value</th><th>Description</th></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |
| 30355 | VarText | N | 2000 | 8 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E | | | | |

13.16 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 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 25191 | CompressionID | N | 8 | 48 | unsigned int | Compression ID | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 2489 | PackagelD | Y | 4 | 60 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | | | | | | | |
| 30017 | TESExeclD | Y | 4 | 64 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | | | | | | | |
| 70 | AllocID | Y | 4 | 68 | unsigned int | Unique identifier for a TES Trade side. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 72 | unsigned int | Type of TES trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 74 | unsigned int | Identifies the type of trade notification. <table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 75 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 76 | char | Receiver of a message. <table><tr><th>Value</th><th>Description</th></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | A | Broadcast to approver | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 77 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

13.17 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 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>TES Trade</td></tr></table> | Value | Description | 8 | TES Trade | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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. |
| 1596 | ClearingTradePrice | N | 8 | 64 | PriceType | Price in clearing notation which can be preliminary or final depending on TradeReportType (856). |
| 28736 | ClearingTradeQty | N | 8 | 72 | Qty | Quantity in clearing notation. |
| 60 | TransactTime | Y | 8 | 80 | UTCTimestamp | Transaction timestamp. |
| 1650 | RelatedSecurityID | N | 8 | 88 | signed int | Instrument identifier of the original T7 strategy. |
| 25191 | CompressionID | N | 8 | 96 | unsigned int | Compression ID |
| 20403 | RootPartyIDClientID | N | 8 | 104 | 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 | 112 | 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 | RootParty-IDInvestmentDecision-Maker | 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. |
| 25161 | BasketTrdMatchID | N | 8 | 128 | unsigned int | System defined Basket ID |
| 28585 | SideLastPx | N | 8 | 136 | PriceType | Fill price for the original T7 strategy. |
| 1009 | SideLastQty | N | 8 | 144 | Qty | Fill quantity for the original T7 strategy. |
| 2489 | PackageID | Y | 4 | 152 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 1300 | MarketSegmentID | Y | 4 | 156 | signed int | Product identifier. |
| 1003 | TradeID | Y | 4 | 160 | unsigned int | Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument. |
| 75 | TradeDate | Y | 4 | 164 | LocalMktDate | Business date. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------------|
| 1506 | SideTradeID | Y | 4 | 168 | unsigned int | Private trade identifier of an executed TES Trade Side per simple instrument. | | | | | | | | | | | | | | | | | | | | |
| 20455 | RootPartyIDSessionID | N | 4 | 172 | unsigned int | Session ID. | | | | | | | | | | | | | | | | | | | | |
| 1126 | OrigTradeID | N | 4 | 176 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. | | | | | | | | | | | | | | | | | | | | |
| 20459 | RootParty-IDExecutingUnit | Y | 4 | 180 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | |
| 20412 | RootParty-IDExecutingTrader | Y | 4 | 184 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | |
| 25026 | RootPartyIDClearing-Unit | Y | 4 | 188 | unsigned int | Clearing Business Unit ID. | | | | | | | | | | | | | | | | | | | | |
| 1851 | StrategyLinkID | N | 4 | 192 | unsigned int | Corresponds to the AllocID/-IndividualAllocID (unique identifier for a TES Trade side). | | | | | | | | | | | | | | | | | | | | |
| 1649 | RelatedSymbol | N | 4 | 196 | signed int | Product identifier of the original T7 strategy. | | | | | | | | | | | | | | | | | | | | |
| 748 | TotNumTradeReports | N | 4 | 200 | signed int | Number of leg executions of the original strategy order. | | | | | | | | | | | | | | | | | | | | |
| 28758 | NegotiationID | N | 4 | 204 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | | | | | | | |
| 25174 | NoSRQSRelated-TradeIDs | N | 1 | 208 | Counter | Number of SRQS deal records. | | | | | | | | | | | | | | | | | | | | |
| 39031 | Pad3_1 | U | 3 | 209 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 212 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | N | 2 | 216 | unsigned int | Type of TES trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr><tr><td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------|----|------------------------------|---|---------------------|---|-------------------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|
| 1227 | ProductComplex | N | 1 | 218 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table> | Value | Description | 1 | Simple instrument | 10 | Flexible Simple Instrument | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | |
| 28587 | RelatedProduct-Complex | N | 1 | 219 | unsigned int | <div>Instrument type of the orginal T7 strategy.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 220 | unsigned int | <div>Side of the TES trade.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 221 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 222 | unsigned int | <div>Identifies the type of trade notification.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Submit</td></tr><tr><td>1</td><td>Alleged</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>7</td><td>(Locked-In) Trade Break</td></tr></table> | Value | Description | 0 | Submit | 1 | Alleged | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Alleged | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------------------|---|-----------------------------------|
| 830 | TransferReason | Y | 1 | 223 | unsigned int | 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> | Value | Description | 1 | Owner | 2 | Clearer |
| Value | Description | | | | | | | | | | | |
| 1 | Owner | | | | | | | | | | | |
| 2 | Clearer | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 224 | unsigned int | 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> | Value | Description | 2 | Deferred publication to market | 3 | Published to market |
| Value | Description | | | | | | | | | | | |
| 2 | Deferred publication to market | | | | | | | | | | | |
| 3 | Published to market | | | | | | | | | | | |
| 442 | MultiLegReporting-Type | N | 1 | 225 | unsigned int | Indicates if the trade resulted from a single order or a multi leg instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Single instrument</td></tr><tr><td>2</td><td>Complex instrument</td></tr></table> | Value | Description | 1 | Single instrument | 2 | Complex instrument |
| Value | Description | | | | | | | | | | | |
| 1 | Single instrument | | | | | | | | | | | |
| 2 | Complex instrument | | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 226 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 28750 | MultilegPriceModel | N | 1 | 227 | unsigned int | Price decomposition method for legs of a complex instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>leg level prices provided by system</td></tr><tr><td>1</td><td>leg level prices provided by user</td></tr></table> | Value | Description | 0 | leg level prices provided by system | 1 | leg level prices provided by user |
| Value | Description | | | | | | | | | | | |
| 0 | leg level prices provided by system | | | | | | | | | | | |
| 1 | leg level prices provided by user | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 228 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Liquidity provision |
| | | | | | | 0 | No liquidity provision |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 229 | unsigned int | Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Risk reduction |
| | | | | | | 0 | No risk reduction |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 230 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. | |
| | | | | | | Value | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |
| 21622 | RootParty-IDInvestmentDecision-MakerQualifier | N | 1 | 231 | unsigned int | Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. | |
| | | | | | | Value | Description |
| | | | | | | 22 | Algo |
| | | | | | | 24 | Human/Natural person |

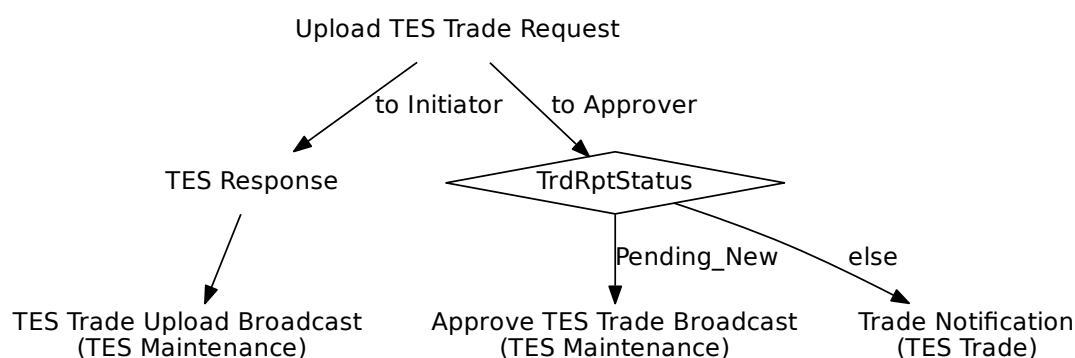
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------------------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1724 | OrderOrigination | N | 1 | 232 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | | | | | | | |
| 700 | ReversalIndicator | N | 1 | 233 | unsigned int | Indicator whether the reversal of the TES trade is electronically requested or not <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> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 234 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | | | | | | | | | | | |
| 20438 | RootPartyIDPosition-Account | N | 32 | 236 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 268 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><th>Value</th><th>Description</th></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 269 | 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 | 281 | 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 |
| 25009 | FreeText3 | N | 12 | 293 | Fixed String | Third 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 |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 305 | Fixed String | Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 310 | Fixed String | Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 22404 | RootPartyClearing-Firm | Y | 5 | 316 | Fixed String | Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 22421 | RootPartyClearing-Organization | Y | 4 | 321 | Fixed String | Clearing House Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 20432 | RootParty-IDBeneficiary | N | 9 | 325 | Fixed String | Final Beneficiary. Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 20496 | RootPartyIDTakeUp-TradingFirm | N | 5 | 334 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 |
| 20413 | RootPartyIDOrder-OriginationFirm | N | 7 | 339 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 |
| 20473 | RootParty-IDExecutionVenue | N | 4 | 346 | Fixed String | Market Segment Identification Code Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 1903 | RegulatoryTradeID | N | 52 | 350 | Fixed String | TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9,A-Z,a-z |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------------|--------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------|
| 25182 | BasketPartyContra-Firm | N | 5 | 402 | Fixed String | The identifier of the basket member counterparty institution. Valid characters: A-Z,0-9,\x20 |
| 26162 | BasketSideTrade-ReportID | N | 20 | 407 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E |
| 39050 | Pad5 | U | 5 | 427 | Fixed String | not used |
| <SRQSRelatedTradeIDGrp> | | | | | | Cardinality: 0-12, Record counter: NoSRQSRelatedTradeIDs |
| 25152 | >SRQSRelatedTrade-ID | Y | 4 | 432 | unsigned int | Trade ID out of a SRQS Negotiation Event |
| 39040 | >Pad4 | U | 4 | 436 | Fixed String | not used |

13.18 Upload TES Trade Request

This message is used to upload TES Trades. 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: 10612 (Trade-CaptureReport, 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. |
| 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. |
| 810 | UnderlyingPx | N | 8 | 48 | PriceType | Underlying price associated with a derivative instrument. |
| 2589 | RelatedClosePrice | N | 8 | 56 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|---------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|----|-------------------|----|-------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|
| 1860 | RelatedTradeQuantity | N | 8 | 64 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 879 | UnderlyingQty | N | 8 | 72 | Qty | Nominal value of an underlying | | | | | | | | | | | | | | | | | | |
| 25191 | CompressionID | N | 8 | 80 | unsigned int | Compression ID | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 987 | UnderlyingSettlement-Date | N | 4 | 92 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. | | | | | | | | | | | | | | | | | | |
| 542 | UnderlyingMaturity-Date | N | 4 | 96 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1856 | RelatedTradeID | N | 4 | 100 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 104 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 108 | unsigned int | Type of TES trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIB BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 50 | Compression | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIB BLOCK TRADE | 1004 | Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 50 | Compression | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIB BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------|------------------------------|
| 1227 | ProductComplex | N | 1 | 110 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| | | | | | | 9 | Strip |
| 10 | Flexible Simple Instrument | | | | | | |
| 856 | TradeReportType | Y | 1 | 111 | unsigned int | Identifies the type of trade notification. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Submit |
| 1390 | TradePublishIndicator | Y | 1 | 112 | unsigned int | Indicates if a trade should be reported via the market reporting service. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do Not Publish Trade |
| | | | | | | 1 | Publish Trade |
| 28709 | NoSideAllocs | Y | 1 | 113 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | |
| 555 | NoLegs | Y | 1 | 114 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | |
| 864 | NoEvents | Y | 1 | 115 | Counter | Number of repeating EventType entries. | |
| 870 | NoInstrAttrib | Y | 1 | 116 | Counter | Number of repeating InstrAttribType entries. | |
| 887 | NoUnderlyingStips | Y | 1 | 117 | Counter | Number of underlying stipulation entries. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------------|---|------------------------------|---|--------------------|---|-----------|
| 25034 | SkipValidations | Y | 1 | 118 | unsigned int | Indicator to skip validations. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 119 | unsigned int | Can only be used for EEX <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>4</td><td>Pending new</td></tr></table> | Value | Description | 0 | Accepted | 4 | Pending new | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | |
| 25160 | TradePlatform | N | 1 | 120 | unsigned int | Indicates trade platform. Can only be used for EEX <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Off-Book</td></tr><tr><td>1</td><td>On-Book</td></tr></table> | Value | Description | 0 | Off-Book | 1 | On-Book | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Off-Book | | | | | | | | | | | | | | | |
| 1 | On-Book | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 121 | unsigned int | Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Duration Hedge</td></tr><tr><td>1</td><td>Nominal Hedge</td></tr><tr><td>2</td><td>Price Factor Hedge</td></tr></table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 122 | unsigned int | ID of settlement location. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Clearstrem Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstrem Banking Luxemburg</td></tr><tr><td>3</td><td>CLS Group</td></tr><tr><td>4</td><td>Euroclear</td></tr></table> | Value | Description | 1 | Clearstrem Banking Frankfurt | 2 | Clearstrem Banking Luxemburg | 3 | CLS Group | 4 | Euroclear |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Clearstrem Banking Frankfurt | | | | | | | | | | | | | | | |
| 2 | Clearstrem Banking Luxemburg | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------------------|--------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|---|-------|
| 25175 | ValueCheckTypeMinLotSize | N | 1 | 123 | unsigned int | Indicator for checking the Minimum Lot Size by the exchange. Mandatory if TrdRptStatus=4(Pending_New) <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> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 124 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 28583 | TradeReportText | N | 20 | 144 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 164 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 176 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 318 | UnderlyingCurrency | N | 3 | 206 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 306 | UnderlyingIssuer | N | 30 | 209 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 239 | Fixed String | not used | | | | | | |
| <SideAllocExtGrp> | | | | | | Cardinality: 1-30, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 240 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 20003 | >PartyIDClientID | N | 8 | 248 | 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 | 256 | 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 | 264 | 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. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 272 | unsigned int | not used | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 276 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 281 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39000 | >Pad1 | U | 1 | 287 | Fixed String | not used | | | | | | |
| 25180 | >TESEnrichment- RuleID | N | 4 | 288 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 292 | unsigned int | Side of the TES trade. <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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 1840 | >TradeAllocStatus | U | 1 | 293 | unsigned int | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|---------------------|----|-------------------------|---|--------------|
| 1815 | >TradingCapacity | N | 1 | 294 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 77 | >PositionEffect | N | 1 | 295 | char | <div>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | |
| Value | Description | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | |
| 23002 | >OrderAttribute-LiquidityProvision | N | 1 | 296 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 25124 | >ExecutingTrader-Qualifier | N | 1 | 297 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|----------------------|
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 298 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 299 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 300 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 1 | >Account | N | 2 | 301 | Fixed String | <div>Accounts to book trades and keep positions on.</div> <div>Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52</div> | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 303 | Fixed String | <div>'Flexible Account' information.</div> <div>Valid characters: \x20,\x30-\x39,\x41-\x5A</div> | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 335 | Fixed String | <div>Take-up Member Short Name.</div> <div>Valid characters: A-Z,0-9,\x20</div> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 25007 | >FreeText1 | N | 12 | 340 | 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 | 352 | 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 | | | | | | | | | | | | | | | | |
| 25009 | >FreeText3 | N | 12 | 364 | Fixed String | Third 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 | | | | | | | | | | | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 376 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 383 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 392 | Fixed String | Country code. Will be set to “XX” for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 394 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><th>Value</th><th>Description</th></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------|-----------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|---------------|
| 2404 | >ComplianceText | N | 20 | 395 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 39001 | >Pad1_1 | U | 1 | 415 | Fixed String | not used | | | | | | |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | |
| <InstrumentEventGrp> | | | | | | Cardinality: 0-2, Record counter: NoEvents | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Swap Start Date</td></tr><tr><td>9</td><td>Swap End Date</td></tr></table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date |
| Value | Description | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | |
| <InstrumentAttributeGrp> | | | | | | Cardinality: 0-6, Record counter: NoInstrAttrib | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|---------------------|------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|-----|-------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | <div><p>Code to represent the type of instrument attribute.</p><p>To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional] and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory].</p><table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table></div> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | <div><p>Attribute value appropriate to the InstrAttribType field.</p><p>To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory].</p><p>Valid characters: \x01-\x7E</p></div> | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <UnderlyingStipGrp> | | | | | | Cardinality: 0-1, Record counter: NoUnderlyingStips | | | | | | | | | | | | | | |
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | <div><p>Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value.</p><p>To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].</p><p>Valid characters: \x01-\x7E</p></div> | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|---------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---------|---------------|
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

13.19 TES Trade Upload Broadcast

This message informs about 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: 10613 (Trade-CaptureReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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. |
| 483 | TransBkdTime | N | 8 | 56 | 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. |
| 60 | TransactTime | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. |
| 810 | UnderlyingPx | N | 8 | 72 | PriceType | Underlying price associated with a derivative instrument. |
| 2589 | RelatedClosePrice | N | 8 | 80 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 88 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 96 | Qty | Nominal value of an underlying |
| 25191 | CompressionID | N | 8 | 104 | unsigned int | Compression ID |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 116 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 120 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 987 | UnderlyingSettlement-Date | N | 4 | 124 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 128 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 132 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 136 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|------|-----------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------|------------------------------|
| 828 | TrdType | Y | 2 | 140 | unsigned int | Type of TES trade. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Block Trade |
| | | | | | | 12 | Exchange for Swap |
| | | | | | | 50 | Compression |
| | | | | | | 1000 | Vola Trade |
| | | | | | | 1001 | EFP-Fin Trade |
| | | | | | | 1002 | EFP-Index Futures Trade |
| | | | | | | 1007 | QTPIP BLOCK TRADE |
| | | | | | | 1004 | Trade at Market |
| 1227 | ProductComplex | N | 1 | 142 | unsigned int | This field qualifies an instrument type on T7. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Simple instrument |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| | | | | | | 9 | Strip |
| | | | | | | 10 | Flexible Simple Instrument |
| 856 | TradeReportType | Y | 1 | 143 | unsigned int | Identifies the type of trade notification. | |
| | | | | | | Value | Description |
| | | | | | | 2 | Accept |
| | | | | | | 0 | Submit |
| 1390 | TradePublishIndicator | Y | 1 | 144 | unsigned int | Indicates if a trade should be reported via the market reporting service. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Do Not Publish Trade |
| | | | | | | 1 | Publish Trade |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------------|---|------------------------------|---|--------------------|---|-----------|
| 25160 | TradePlatform | Y | 1 | 145 | unsigned int | Indicates trade platform. Can only be used for EEX <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Off-Book</td></tr><tr><td>1</td><td>On-Book</td></tr></table> | Value | Description | 0 | Off-Book | 1 | On-Book | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Off-Book | | | | | | | | | | | | | | | |
| 1 | On-Book | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 146 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 147 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 148 | Counter | Number of repeating EventType entries. | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 149 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 150 | Counter | Number of underlying stipulation entries. | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 151 | unsigned int | Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Duration Hedge</td></tr><tr><td>1</td><td>Nominal Hedge</td></tr><tr><td>2</td><td>Price Factor Hedge</td></tr></table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 152 | unsigned int | ID of settlement location. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Clearstrem Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstrem Banking Luxemburg</td></tr><tr><td>3</td><td>CLS Group</td></tr><tr><td>4</td><td>Euroclear</td></tr></table> | Value | Description | 1 | Clearstrem Banking Frankfurt | 2 | Clearstrem Banking Luxemburg | 3 | CLS Group | 4 | Euroclear |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Clearstrem Banking Frankfurt | | | | | | | | | | | | | | | |
| 2 | Clearstrem Banking Luxemburg | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------------------|---------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|---|-----------------------|
| 1011 | MessageEventSource | Y | 1 | 153 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver |
| Value | Description | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 154 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 174 | Fixed String | Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 179 | Fixed String | Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 185 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 197 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 318 | UnderlyingCurrency | N | 3 | 227 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 306 | UnderlyingIssuer | N | 30 | 230 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39040 | Pad4 | U | 4 | 260 | Fixed String | not used | | | | | | |
| <SideAllocExtGrp> | | | | | | Cardinality: 1-30, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 264 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 20003 | >PartyIDClientID | N | 8 | 272 | 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 | 280 | 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 | 288 | 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. | | | | | | |
| 467 | >IndividualAllocID | Y | 4 | 296 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 300 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 305 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39000 | >Pad1 | U | 1 | 311 | Fixed String | not used | | | | | | |
| 25180 | >TESEnrichment- RuleID | N | 4 | 312 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 316 | unsigned int | Side of the TES trade. <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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------|---|-------------------------|---|---------------|---|----------|---|----------|---|-------------------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 1840 | >TradeAllocStatus | Y | 1 | 317 | unsigned int | <div>Status of an allocation in a T7 Entry Service trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Pending</td></tr><tr><td>2</td><td>Approved</td></tr><tr><td>3</td><td>Auto Approved</td></tr><tr><td>4</td><td>Uploaded</td></tr><tr><td>5</td><td>Canceled</td></tr><tr><td>6</td><td>Pending Execution</td></tr><tr><td>7</td><td>Pending Reversal</td></tr><tr><td>8</td><td>Side Approved Reversal</td></tr><tr><td>9</td><td>Reversed</td></tr><tr><td>10</td><td>Cancelled Reversal</td></tr></table></div> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 6 | Pending Execution | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Execution | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | >TradingCapacity | Y | 1 | 318 | unsigned int | <div>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></table></div> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 77 | >PositionEffect | Y | 1 | 319 | char | <div>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table></div> | Value | Description | C | Close | O | Open | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | >OrderAttribute-LiquidityProvision | N | 1 | 320 | unsigned int | <div>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></div> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|----------------------|
| 25124 | >ExecutingTrader- Qualifier | N | 1 | 321 | unsigned int | Qualifier for field ExecutingTrader. It is required 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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | >PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 322 | 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. <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | >OrderAttributeRisk- Reduction | N | 1 | 323 | unsigned int | Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 324 | unsigned int | 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> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 1 | >Account | N | 2 | 325 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|-------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 20038 | >PartyIDPosition-Account | N | 32 | 327 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 359 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 |
| 25007 | >FreeText1 | N | 12 | 364 | 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 | 376 | 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 |
| 25009 | >FreeText3 | N | 12 | 388 | Fixed String | Third 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 |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 400 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 |
| 20032 | >PartyIDBeneficiary | N | 9 | 407 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 |
| 20075 | >PartyIDLocationID | N | 2 | 416 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|--------------------------|-------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 1031 | >CustOrderHandling-Inst | N | 1 | 418 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | >ComplianceText | N | 20 | 419 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 39001 | >Pad1_1 | U | 1 | 439 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <TrdInstrmntLegGrp> | | | | | | Cardinality: 0-20, Record counter: NoLegs | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | | | | | | | | | | | |
| 687 | >LegQty | N | 8 | 16 | Qty | Quantity for leg of a multileg | | | | | | | | | | | | | | | | |
| <InstrumentEventGrp> | | | | | | Cardinality: 0-2, Record counter: NoEvents | | | | | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | | | | | | | | | | | |
| 865 | >Event Type | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Swap Start Date</td></tr><tr><td>9</td><td>Swap End Date</td></tr></table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <InstrumentAttributeGrp> | | | | | | Cardinality: 0-6, Record counter: NoInstrAttrib | | | | | | | | | | | | | | | | |

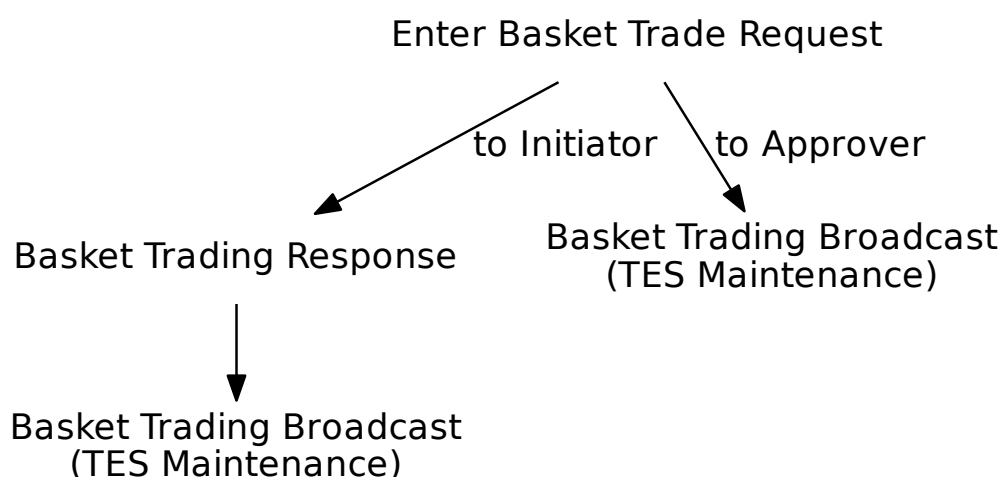
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|---------------------|------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------|-----|-------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | <div><p>Code to represent the type of instrument attribute.</p><p>To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional] and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory].</p><table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table></div> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | <div><p>Attribute value appropriate to the InstrAttribType field.</p><p>To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory].</p><p>Valid characters: \x01-\x7E</p></div> | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <UnderlyingStipGrp> | | | | | | Cardinality: 0-1, Record counter: NoUnderlyingStips | | | | | | | | | | | | | | |
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | <div><p>Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value.</p><p>To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].</p><p>Valid characters: \x01-\x7E</p></div> | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|---------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---------|---------------|
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table><tr><td>Value</td><td>Description</td></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

14 Basket Trading

14.1 Enter Basket Trade Request

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: 10620 (Trade-MatchReport, MsgType = DC) |
| 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. |
| 200 | MaturityMonthYear | Y | 4 | 28 | LocalMonthYearCode | Month year code for expiry YYYYMM |
| 28899 | BasketProfileID | N | 4 | 32 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------|---------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------|---------------------------------------|
| 828 | TrdType | Y | 2 | 36 | unsigned int | Type of Basket trade. | |
| | | | | | | Value | Description |
| | | | | | | 1010 | Basket of Equity Total Return Futures |
| | | | | | | 1011 | Equity Bespoke Baskets |
| 856 | TradeReportType | Y | 1 | 38 | unsigned int | Type of Trade Report | |
| | | | | | | Value | Description |
| | | | | | | 0 | Submit |
| 25173 | BasketTradeReport-Type | Y | 1 | 39 | unsigned int | Basket operation | |
| | | | | | | Value | Description |
| | | | | | | 0 | Submit |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 40 | Counter | Number of Basket Root Parties | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 41 | Counter | Number of instrument match sides | |
| 25169 | NoBasketSideAlloc | Y | 1 | 42 | Counter | Number of trade match sides | |
| 25168 | BasketTradeReport-Text | N | 20 | 43 | Fixed String | User defined text message field Valid characters: \x01-\x7E | |
| 571 | TradeReportID | N | 20 | 63 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | |
| 39050 | Pad5 | U | 5 | 83 | Fixed String | not used | |
| <BasketRootPartyGrp> | | | | | | Cardinality: 2-2, Record counter: NoBasketRootPartyGrps | |
| 1122 | >RootPartySub-IDType | Y | 2 | 88 | unsigned int | RootParty sub-type | |
| | | | | | | Value | Description |
| | | | | | | 4001 | Buyer |
| | | | | | | 4002 | Seller |
| 22417 | >RootPartyContra-Firm | Y | 5 | 90 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 95 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z,0-9,\x20 | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 101 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------|-------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|----------------------|------|-----------------|
| 39070 | >Pad7 | U | 7 | 121 | Fixed String | not used | | | | | | |
| <InstrmtMatchSideGrp> | | | | | | Cardinality: 1-99, Record counter: NoInstrmtMatchSides | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | |
| 483 | >TransBkdTime | N | 8 | 16 | 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. | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. | | | | | | |
| 2489 | >PackageID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 36 | signed int | Product ID | | | | | | |
| 28758 | >NegotiationID | N | 4 | 40 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25152 | >SRQSRelatedTrade-ID | N | 4 | 44 | unsigned int | Trade ID out of a SRQS Negotiation Event | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table><tr><td>Value</td><td>Description</td></tr><tr><td>2001</td><td>Block Trade</td></tr><tr><td>2004</td><td>Trade at Market</td></tr></table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr></table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------|------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-------|------------|-------|---------------|
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Add volume</td></tr><tr><td>2</td><td>Remove volume</td></tr></table> | Value | Description | 1 | Add volume | 2 | Remove volume |
| Value | Description | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | |
| 28583 | >TradeReportText | N | 20 | 54 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 39060 | >Pad6 | U | 6 | 74 | Fixed String | not used | | | | | | |
| <BasketSideAllocGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | | | | | | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 8 | unsigned int | not used | | | | | | |
| 803 | >PartySubIDType | Y | 2 | 12 | unsigned int | Party sub-type <table><tr><td>Value</td><td>Description</td></tr><tr><td>14001</td><td>Buyer</td></tr><tr><td>14002</td><td>Seller</td></tr></table> | Value | Description | 14001 | Buyer | 14002 | Seller |
| Value | Description | | | | | | | | | | | |
| 14001 | Buyer | | | | | | | | | | | |
| 14002 | Seller | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 14 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 15 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |
| 1840 | >TradeAllocStatus | U | 1 | 16 | unsigned int | not used | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 17 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 22 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | |

14.2 Basket Trading 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: 10624 (Trade-MatchReportAck, MsgType = DD) |
| 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> | | | | | | |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction |
| 571 | TradeReportID | N | 20 | 36 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E |

14.3 Basket Trading 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: 10625 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|----------------------|---------------------------------------|-------|-----|-----|--------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|---------------------------------------|------|------------------------|---|---------------------|
| 25167 | BasketExecID | Y | 4 | 56 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 60 | signed int | Product identifier. | | | | | | | | |
| 200 | MaturityMonthYear | Y | 4 | 64 | LocalMonthYearCode | Month year code for expiry YYYYMM | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 68 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | |
| 828 | TrdType | Y | 2 | 72 | unsigned int | Type of Basket trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | |
| Value | Description | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 74 | unsigned int | Type of Trade Report <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></table> | Value | Description | 0 | Submit | 5 | No/Was (Replaced) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 75 | unsigned int | Basket operation <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Submit</td></tr><tr><td>4</td><td>Addendum</td></tr><tr><td>5</td><td>No/Was (Substitute)</td></tr></table> | Value | Description | 0 | Submit | 4 | Addendum | 5 | No/Was (Substitute) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 4 | Addendum | | | | | | | | | | | | | |
| 5 | No/Was (Substitute) | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 76 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | |
| Value | Description | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | |
| 25171 | NoBasketRootParty-GrpsBC | Y | 1 | 77 | Counter | Number of Basket Root Parties | | | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 78 | Counter | Number of instrument match sides | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 1 | 79 | Counter | Number of trade match sides | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 80 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | | | |
| 571 | TradeReportID | N | 20 | 100 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | |
| <BasketRootPartyGrp> | | | | | | Cardinality: 3-3, Record counter: NoBasketRootPartyGrpsBC | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------------|---------------------------|-------|-----|-----|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|
| 1122 | >RootPartySub-IDType | Y | 2 | 120 | unsigned int | RootParty sub-type | |
| | | | | | | Value | Description |
| | | | | | | 4001 | Buyer |
| | | | | | | 4002 | Seller |
| | | | | | | 4003 | Broker |
| 22417 | >RootPartyContra-Firm | Y | 5 | 122 | Fixed String | The identifier of the member counter-party institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 127 | Fixed String | The identifier of the trader counter-party. Valid characters: A-Z,0-9,\x20 | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 133 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | |
| 39070 | >Pad7 | U | 7 | 153 | Fixed String | not used | |
| <InstrmtMatchSideGrp> | | | | | | Cardinality: 1-99, Record counter: NoInstrmtMatchSides | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | |
| 483 | >TransBkdTime | N | 8 | 16 | 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. | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. | |
| 2489 | >PackageID | Y | 4 | 32 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 36 | signed int | Product ID | |
| 28758 | >NegotiationID | N | 4 | 40 | unsigned int | ID of a SRQS negotiation | |
| 25152 | >SRQSRelatedTrade-ID | N | 4 | 44 | unsigned int | Trade ID out of a SRQS Negotiation Event | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type | |
| | | | | | | Value | Description |
| | | | | | | 2001 | Block Trade |
| | | | | | | 2004 | Trade at Market |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------|-------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-------|----------------------|-------|---------------|
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr></table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Add volume</td></tr><tr><td>2</td><td>Remove volume</td></tr></table> | Value | Description | 1 | Add volume | 2 | Remove volume |
| Value | Description | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | |
| 28583 | >TradeReportText | N | 20 | 54 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 39060 | >Pad6 | U | 6 | 74 | Fixed String | not used | | | | | | |
| <BasketSideAllocGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | | | | | | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | Y | 4 | 8 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 803 | >PartySubIDType | Y | 2 | 12 | unsigned int | Party sub-type <table><tr><td>Value</td><td>Description</td></tr><tr><td>14001</td><td>Buyer</td></tr><tr><td>14002</td><td>Seller</td></tr></table> | Value | Description | 14001 | Buyer | 14002 | Seller |
| Value | Description | | | | | | | | | | | |
| 14001 | Buyer | | | | | | | | | | | |
| 14002 | Seller | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 14 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 15 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------|---|----------|---|---------------|---|----------|---|----------|---|-------------------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 1840 | >TradeAllocStatus | Y | 1 | 16 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Pending</td></tr><tr><td>2</td><td>Approved</td></tr><tr><td>3</td><td>Auto Approved</td></tr><tr><td>4</td><td>Uploaded</td></tr><tr><td>5</td><td>Canceled</td></tr><tr><td>6</td><td>Pending Execution</td></tr><tr><td>7</td><td>Pending Reversal</td></tr><tr><td>8</td><td>Side Approved Reversal</td></tr><tr><td>9</td><td>Reversed</td></tr><tr><td>10</td><td>Cancelled Reversal</td></tr></table> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 6 | Pending Execution | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Execution | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 17 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 22 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | | | | | | | |
| 39040 | >Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |

14.4 Approve Basket 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: 10627 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|---------------------------------------|------|------------------------|---|---------------------|
| 25167 | BasketExecID | Y | 4 | 56 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 60 | signed int | Product identifier. | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 64 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of Basket trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | |
| Value | Description | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 70 | unsigned int | Type of Trade Report <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | | | |
| Value | Description | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 71 | unsigned int | Basket operation <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Submit</td></tr><tr><td>4</td><td>Addendum</td></tr><tr><td>5</td><td>No/Was (Substitute)</td></tr></table> | Value | Description | 0 | Submit | 4 | Addendum | 5 | No/Was (Substitute) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 4 | Addendum | | | | | | | | | | | | | |
| 5 | No/Was (Substitute) | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 72 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | A | Broadcast to approver | | | | |
| Value | Description | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 1 | 73 | Counter | Number of trade match sides | | | | | | | | |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 74 | Counter | Number of Basket Root Parties | | | | | | | | |
| 20007 | PartyIDEnteringFirm | Y | 1 | 75 | unsigned int | Entering Entity ID. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table> | Value | Description | 1 | Participant | 2 | Market Supervision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 76 | Fixed String | The entering user Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 82 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | | | |
| 571 | TradeReportID | N | 20 | 102 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|---------------------------|---------------------------|-------|-----|-----|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|
| 39060 | Pad6 | U | 6 | 122 | Fixed String | not used | |
| <BasketRootPartyGrp> | | | | | | Cardinality: 2-2, Record counter: NoBasketRootPartyGrps | |
| 1122 | >RootPartySub-IDType | Y | 2 | 128 | unsigned int | RootParty sub-type | |
| | | | | | | Value | Description |
| | | | | | | 4001 | Buyer |
| | | | | | | 4002 | Seller |
| 4003 | Broker | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 130 | Fixed String | The identifier of the member counter-party institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 135 | Fixed String | The identifier of the trader counter-party. Valid characters: A-Z,0-9,\x20 | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 141 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | |
| 39070 | >Pad7 | U | 7 | 161 | Fixed String | not used | |
| <BasketSideAllocExtBCGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | |
| 48 | >SecurityID | Y | 8 | 8 | signed int | Instrument identifier. | |
| 31 | >LastPx | Y | 8 | 16 | PriceType | Price of this fill. | |
| 483 | >TransBkdTime | N | 8 | 24 | 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. | |
| 2589 | >RelatedClosePrice | N | 8 | 32 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. | |
| 2489 | >PackageID | Y | 4 | 40 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | |
| 70 | >AllocID | Y | 4 | 48 | unsigned int | Unique identifier for a TES Trade side. | |
| 28758 | >NegotiationID | N | 4 | 52 | unsigned int | ID of a SRQS negotiation | |
| 25152 | >SRQSRelatedTrade-ID | N | 4 | 56 | unsigned int | Trade ID out of a SRQS Negotiation Event | |

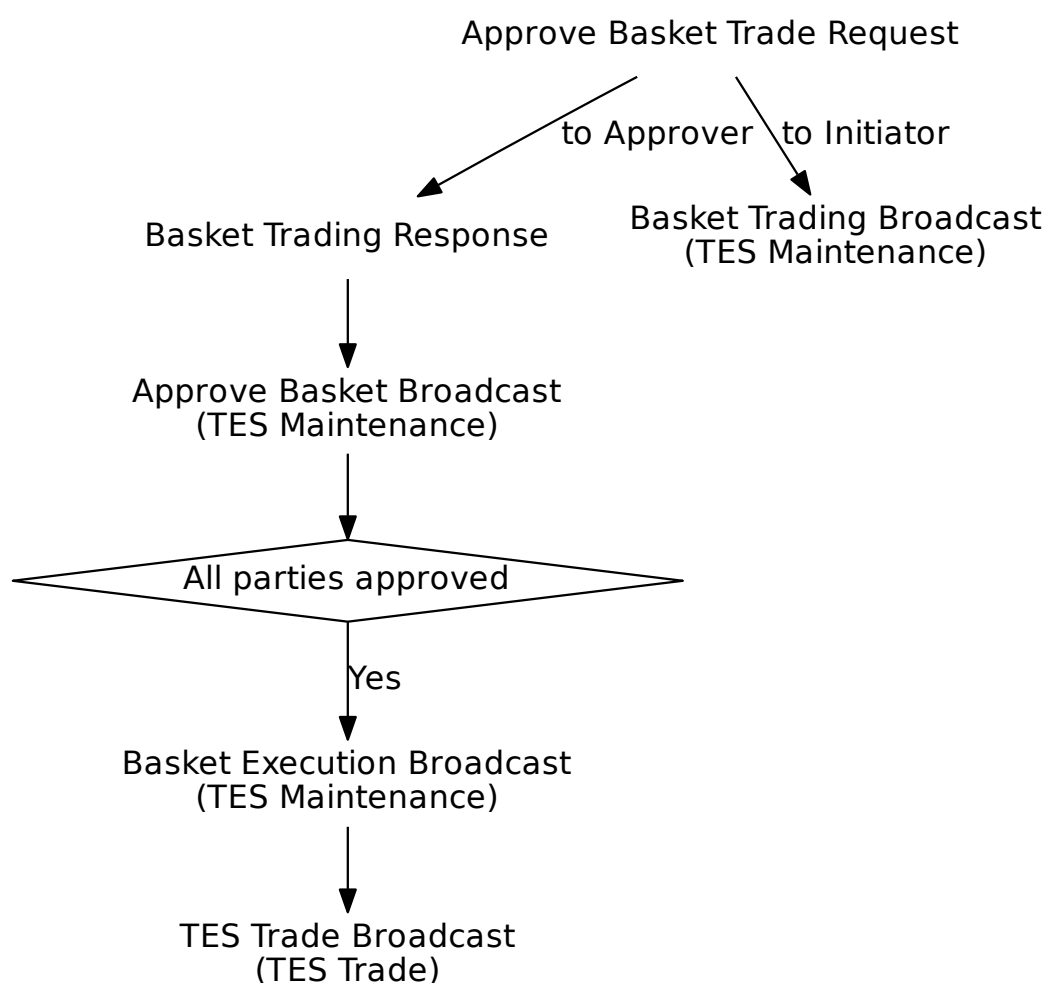
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------|-------------------------|---|---|----|--------------|------------------------------------------------------|
| 1008 | >SideTrdSubTyp | Y | 2 | 60 | unsigned int | Sub-type of a trade type | | | | | | |
| | | | | | | Value | Description | | | | | |
| | | | | | | 2001 | Block Trade | | | | | |
| | | | | | | 2004 | Trade at Market | | | | | |
| 803 | >PartySubIDType | Y | 2 | 62 | unsigned int | Party sub-type | | | | | | |
| | | | | | | Value | Description | | | | | |
| | | | | | | 14001 | Buyer | | | | | |
| | | | | | | 14002 | Seller | | | | | |
| 54 | >Side | Y | 1 | 64 | unsigned int | Side of the order. | | | | | | |
| | | | | | | Value | Description | | | | | |
| | | | | | | 1 | Buy | | | | | |
| | | | | | | 2 | Sell | | | | | |
| 77 | >PositionEffect | Y | 1 | 65 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. | | | | | | |
| | | | | | | Value | Description | | | | | |
| | | | | | | C | Close | | | | | |
| | | | | | | O | Open | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 66 | unsigned int | Transaction effect on a basket | | | | | | |
| | | | | | | Value | Description | | | | | |
| | | | | | | 1 | Add volume | | | | | |
| | | | | | | 2 | Remove volume | | | | | |
| 1815 | >TradingCapacity | Y | 1 | 67 | 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 | | | | | |
| | | | | | | 1840 | >TradeAllocStatus | Y | 1 | 68 | unsigned int | Status of an allocation in a T7 Entry Service trade. |
| | | | | | | | | | | | | Value |
| 2 | Approved | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|---------------|
| 1227 | >ProductComplex | Y | 1 | 69 | unsigned int | <div>This field qualifies an instrument type on T7.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr></table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 70 | unsigned int | <div>Indicates if a trade should be reported via the market reporting service.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 71 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 76 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 1 | >Account | N | 2 | 82 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 84 | 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 | 96 | 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 | | | | | | |
| 25009 | >FreeText3 | N | 12 | 108 | Fixed String | Third 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 | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 120 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 125 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 132 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 141 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 173 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 175 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | >ComplianceText | N | 20 | 176 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 39040 | >Pad4 | U | 4 | 196 | Fixed String | not used | | | | | | | | | | | | | | | | |

14.5 Approve Basket Trade Request

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: 10623 (Trade-MatchReport, MsgType = DC) |
| 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> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID | | | | | | |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. | | | | | | |
| 1122 | RootPartySubIDType | Y | 2 | 40 | unsigned int | RootParty sub-type <table><tr><td>Value</td><td>Description</td></tr><tr><td>4001</td><td>Buyer</td></tr><tr><td>4002</td><td>Seller</td></tr></table> | Value | Description | 4001 | Buyer | 4002 | Seller |
| Value | Description | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 42 | unsigned int | Type of Basket trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 44 | unsigned int | Type of Trade Report <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | |
| Value | Description | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 1 | 45 | Counter | Number of trade match sides | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 46 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 66 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 26162 | BasketSideTrade-ReportID | N | 20 | 86 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39060 | Pad6 | U | 6 | 106 | Fixed String | not used | | | | | | |
| <BasketSideAllocExtGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | | | | | | |
| 80 | >AllocQty | Y | 8 | 112 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|
| 20003 | >PartyIDClientID | N | 8 | 120 | 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 | 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. | | | | | | |
| 25123 | >ExecutingTrader | N | 8 | 136 | 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. | | | | | | |
| 2489 | >PackageID | Y | 4 | 144 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 148 | signed int | Product ID | | | | | | |
| 70 | >AllocID | Y | 4 | 152 | unsigned int | Unique identifier for a TES Trade side. | | | | | | |
| 54 | >Side | Y | 1 | 156 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 77 | >PositionEffect | Y | 1 | 157 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|---------------------|----|-------------------------|---|--------------|
| 1815 | >TradingCapacity | Y | 1 | 158 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 23002 | >OrderAttribute-LiquidityProvision | Y | 1 | 159 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 25124 | >ExecutingTrader-Qualifier | Y | 1 | 160 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 161 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------------------|---|-------------------|
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 162 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 163 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 164 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 169 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 1 | >Account | N | 2 | 175 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 177 | 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 | 189 | 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 | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------|---|----------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 25009 | >FreeText3 | N | 12 | 201 | Fixed String | Third 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 | | | | | | | | | | | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 213 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 218 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 225 | Fixed String | Final Beneficiary Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 234 | Fixed String | 'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 266 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 268 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | >ComplianceText | N | 20 | 269 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 289 | Fixed String | not used | | | | | | | | | | | | | | | | |

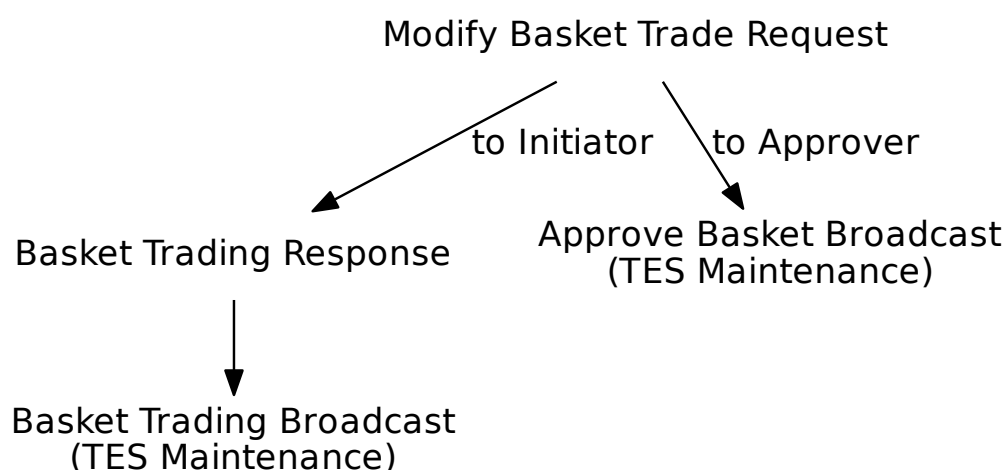
14.6 Basket Execution Broadcast

| 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: 10628 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------|---------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|---------------------------------------|------|------------------------|
| 25167 | BasketExecID | Y | 4 | 56 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 60 | signed int | Product identifier. | | | | | | |
| 28899 | BasketProfileID | N | 4 | 64 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of Basket trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 70 | unsigned int | Type of Trade Report <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr></table> | Value | Description | 2 | Accept | | |
| Value | Description | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 71 | Counter | Number of instrument match sides | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 72 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | A | Broadcast to approver | | |
| Value | Description | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | |
| 26162 | BasketSideTrade-ReportID | N | 20 | 73 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used | | | | | | |
| <BasketExecGrp> | | | | | | Cardinality: 1-99, Record counter: NoInstrmtMatchSides | | | | | | |
| 2489 | >PackageID | Y | 4 | 96 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 100 | signed int | Product ID | | | | | | |
| 70 | >AllocID | Y | 4 | 104 | unsigned int | Unique identifier for a TES Trade side. | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 108 | unsigned int | Sub-type of a trade type <table><tr><td>Value</td><td>Description</td></tr><tr><td>2001</td><td>Block Trade</td></tr><tr><td>2004</td><td>Trade at Market</td></tr></table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 39020 | >Pad2 | U | 2 | 110 | Fixed String | not used | | | | | | |

14.7 Modify Basket Trade Request

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: 10621 (Trade-MatchReport, MsgType = DC) |
| 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> | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. |
| 200 | MaturityMonthYear | Y | 4 | 40 | LocalMonthYearCode | Month year code for expiry YYYYMM |
| 28899 | BasketProfileID | N | 4 | 44 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) |

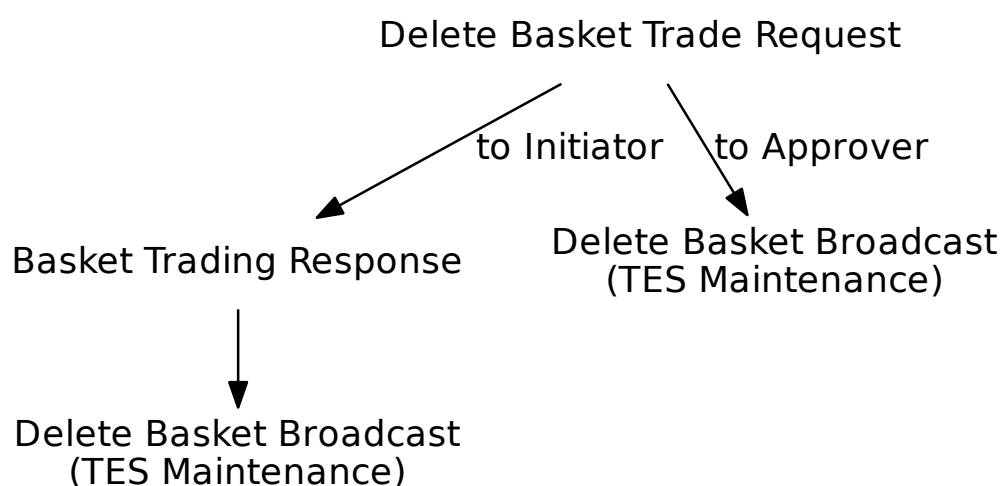
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-----------------------|---------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------|---------------------------------------|
| 828 | TrdType | Y | 2 | 48 | unsigned int | Type of Basket trade. | |
| | | | | | | Value | Description |
| | | | | | | 1010 | Basket of Equity Total Return Futures |
| | | | | | | 1011 | Equity Bespoke Baskets |
| 856 | TradeReportType | Y | 1 | 50 | unsigned int | Type of Trade Report | |
| | | | | | | Value | Description |
| | | | | | | 5 | No/Was (Replaced) |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 51 | Counter | Number of Basket Root Parties | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 52 | Counter | Number of instrument match sides | |
| 25169 | NoBasketSideAlloc | Y | 1 | 53 | Counter | Number of trade match sides | |
| 25168 | BasketTradeReport-Text | N | 20 | 54 | Fixed String | User defined text message field Valid characters: \x01-\x7E | |
| 571 | TradeReportID | N | 20 | 74 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | |
| 39020 | Pad2 | U | 2 | 94 | Fixed String | not used | |
| <BasketRootPartyGrp> | | | | | | Cardinality: 2-2, Record counter: NoBasketRootPartyGrps | |
| 1122 | >RootPartySub-IDType | Y | 2 | 96 | unsigned int | RootParty sub-type | |
| | | | | | | Value | Description |
| | | | | | | 4001 | Buyer |
| | | | | | | 4002 | Seller |
| 22417 | >RootPartyContra-Firm | Y | 5 | 98 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 103 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z,0-9,\x20 | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 109 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | |
| 39070 | >Pad7 | U | 7 | 129 | Fixed String | not used | |
| <InstrmtMatchSideGrp> | | | | | | Cardinality: 1-99, Record counter: NoInstrmtMatchSides | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------|-------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|----------------------|------|-----------------|
| 483 | >TransBkdTime | N | 8 | 16 | 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. | | | | | | |
| 2589 | >RelatedClosePrice | U | 8 | 24 | floatDecimal6 | not used | | | | | | |
| 2489 | >PackageID | N | 4 | 32 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 36 | signed int | Product ID | | | | | | |
| 28758 | >NegotiationID | N | 4 | 40 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25152 | >SRQSRelatedTrade-ID | N | 4 | 44 | unsigned int | Trade ID out of a SRQS Negotiation Event | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table><tr><td>Value</td><td>Description</td></tr><tr><td>2001</td><td>Block Trade</td></tr><tr><td>2004</td><td>Trade at Market</td></tr></table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr></table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Add volume</td></tr><tr><td>2</td><td>Remove volume</td></tr></table> | Value | Description | 1 | Add volume | 2 | Remove volume |
| Value | Description | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | |
| 28583 | >TradeReportText | N | 20 | 54 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 39060 | >Pad6 | U | 6 | 74 | Fixed String | not used | | | | | | |
| <BasketSideAllocGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-------|-------|-------|--------|
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | N | 4 | 8 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 803 | >PartySubIDType | Y | 2 | 12 | unsigned int | Party sub-type <table><tr><th>Value</th><th>Description</th></tr><tr><td>14001</td><td>Buyer</td></tr><tr><td>14002</td><td>Seller</td></tr></table> | Value | Description | 14001 | Buyer | 14002 | Seller |
| Value | Description | | | | | | | | | | | |
| 14001 | Buyer | | | | | | | | | | | |
| 14002 | Seller | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 14 | unsigned int | 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> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 15 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |
| 1840 | >TradeAllocStatus | U | 1 | 16 | unsigned int | not used | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 17 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 22 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | |

14.8 Delete Basket Trade Request

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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10622 (Trade-MatchReport, MsgType = DC) |
| 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> | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|---------------------------------------|------|------------------------|
| 828 | TrdType | Y | 2 | 40 | unsigned int | Type of Basket trade. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 42 | unsigned int | Type of Trade Report <table><tr><th>Value</th><th>Description</th></tr><tr><td>6</td><td>Trade Report Cancel</td></tr></table> | Value | Description | 6 | Trade Report Cancel | | |
| Value | Description | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 43 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 63 | Fixed String | not used | | | | | | |

14.9 Delete Basket Broadcast

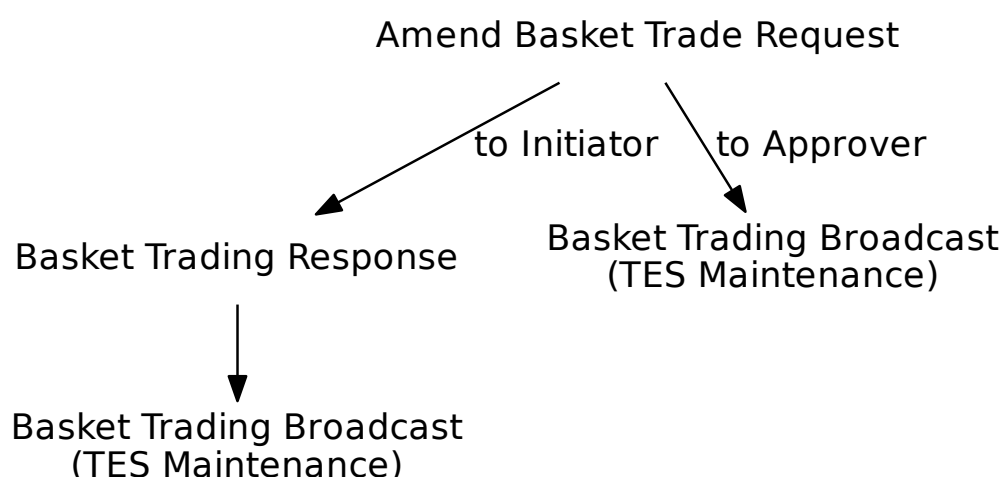
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|------|
| <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: 10626 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>7</td><td>TES Maintenance</td></tr></table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|---------------------------------------|------|-----------------------------------------------------|-----|-------------------------------------------------|-----|---------------------------------------|-----|---------------------------------|-----|------------------------|-----|--------------------------|-----|-------------------------------------------|-----|----------------------------|-----|------------------------------------|-----|-------------------------------------------|-----|---------------------------------|
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25167 | BasketExecID | Y | 4 | 60 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 64 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of Basket trade. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1010</td><td>Basket of Equity Total Return Futures</td></tr><tr><td>1011</td><td>Equity Bespoke Baskets</td></tr></table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 285 | DeleteReason | Y | 1 | 70 | unsigned int | Reason for deletion. <table><tr><td>Value</td><td>Description</td></tr><tr><td>100</td><td>Deletion via the TES Delete Request</td></tr><tr><td>101</td><td>Automatic deletion due to TES Activity State Change</td></tr><tr><td>102</td><td>Automatic deletion due to instrument expiration</td></tr><tr><td>103</td><td>Deletion caused by Clearing/Risk stop</td></tr><tr><td>104</td><td>Deletion caused by Trading stop</td></tr><tr><td>105</td><td>Deletion of Instrument</td></tr><tr><td>106</td><td>Suspension of Instrument</td></tr><tr><td>107</td><td>Deletion caused by a pre-trade risk event</td></tr><tr><td>108</td><td>Basket amendment cancelled</td></tr><tr><td>109</td><td>Amendment cancelled by user action</td></tr><tr><td>110</td><td>Compression cancelled by service provider</td></tr><tr><td>111</td><td>Compression cancelled by system</td></tr></table> | 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 | 105 | Deletion of Instrument | 106 | Suspension of Instrument | 107 | Deletion caused by a pre-trade risk event | 108 | Basket amendment cancelled | 109 | Amendment cancelled by user action | 110 | Compression cancelled by service provider | 111 | Compression cancelled by system |
| 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 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 105 | Deletion of Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 106 | Suspension of Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Deletion caused by a pre-trade risk event | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 108 | Basket amendment cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 109 | Amendment cancelled by user action | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 110 | Compression cancelled by service provider | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 111 | Compression cancelled by system | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 71 | char | Receiver of a message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------|
| 571 | TradeReportID | N | 20 | 72 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E |
| 39040 | Pad4 | U | 4 | 92 | Fixed String | not used |

14.10 Amend Basket Trade Request

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: 10629 (Trade-MatchReport, MsgType = DC) |
| 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> | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. |
| 200 | MaturityMonthYear | Y | 4 | 40 | LocalMonthYearCode | Month year code for expiry YYYYMM |
| 28899 | BasketProfileID | N | 4 | 44 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------|-------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------|---------------------------------------|
| 828 | TrdType | Y | 2 | 48 | unsigned int | Type of Basket trade. | |
| | | | | | | Value | Description |
| | | | | | | 1010 | Basket of Equity Total Return Futures |
| | | | | | | 1011 | Equity Bespoke Baskets |
| 856 | TradeReportType | Y | 1 | 50 | unsigned int | Type of Trade Report | |
| | | | | | | Value | Description |
| | | | | | | 0 | Submit |
| 25173 | BasketTradeReport-Type | Y | 1 | 51 | unsigned int | Basket operation | |
| | | | | | | Value | Description |
| | | | | | | 4 | Addendum |
| | | | | | | 5 | No/Was (Substitute) |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 52 | Counter | Number of Basket Root Parties | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 53 | Counter | Number of instrument match sides | |
| 25169 | NoBasketSideAlloc | Y | 1 | 54 | Counter | Number of trade match sides | |
| 25168 | BasketTradeReport-Text | N | 20 | 55 | Fixed String | User defined text message field Valid characters: \x01-\x7E | |
| 571 | TradeReportID | N | 20 | 75 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | |
| 39000 | Pad1 | U | 1 | 95 | Fixed String | not used | |
| <BasketRootPartyGrp> | | | | | | Cardinality: 2-2, Record counter: NoBasketRootPartyGrps | |
| 1122 | >RootPartySub-IDType | Y | 2 | 96 | unsigned int | RootParty sub-type | |
| | | | | | | Value | Description |
| | | | | | | 4001 | Buyer |
| | | | | | | 4002 | Seller |
| 22417 | >RootPartyContra-Firm | Y | 5 | 98 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z,0-9,\x20 | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 103 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z,0-9,\x20 | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------|---------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|------|----------------------|------|-----------------|
| 26162 | >BasketSideTrade-ReportID | N | 20 | 109 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39070 | >Pad7 | U | 7 | 129 | Fixed String | not used | | | | | | |
| <InstrmtMatchSideGrp> | | | | | | Cardinality: 1-99, Record counter: NoInstrmtMatchSides | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | |
| 483 | >TransBkdTime | N | 8 | 16 | 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. | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market [mandatory]. | | | | | | |
| 2489 | >PackageID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 36 | signed int | Product ID | | | | | | |
| 28758 | >NegotiationID | N | 4 | 40 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25152 | >SRQSRelatedTrade-ID | N | 4 | 44 | unsigned int | Trade ID out of a SRQS Negotiation Event | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table><tr><td>Value</td><td>Description</td></tr><tr><td>2001</td><td>Block Trade</td></tr><tr><td>2004</td><td>Trade at Market</td></tr></table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr></table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table> | Value | Description | 0 | Do Not Publish Trade | 1 | Publish Trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do Not Publish Trade | | | | | | | | | | | |
| 1 | Publish Trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|----------------------|------------------------|-------|-----|-----|--------------|------------------------------------------------------------------|---------------|
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket | |
| | | | | | | Value | Description |
| | | | | | | 1 | Add volume |
| | | | | | | 2 | Remove volume |
| 28583 | >TradeReportText | N | 20 | 54 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | |
| 39060 | >Pad6 | U | 6 | 74 | Fixed String | not used | |
| <BasketSideAllocGrp> | | | | | | Cardinality: 1-198, Record counter: NoBasketSideAlloc | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | |
| 467 | >IndividualAllocID | U | 4 | 8 | unsigned int | not used | |
| 803 | >PartySubIDType | Y | 2 | 12 | unsigned int | Party sub-type | |
| | | | | | | Value | Description |
| | | | | | | 14001 | Buyer |
| | | | | | | 14002 | Seller |
| 54 | >Side | Y | 1 | 14 | unsigned int | Side of the order. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 25166 | >InstrmtMatchSideID | Y | 1 | 15 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | |
| 1840 | >TradeAllocStatus | U | 1 | 16 | unsigned int | not used | |
| 22001 | >PartyExecutingFirm | Y | 5 | 17 | Fixed String | Owning business unit name. Valid characters: A-Z,0-9,\x20 | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 22 | Fixed String | Owning user name. Valid characters: A-Z,0-9,\x20 | |
| 39040 | >Pad4 | U | 4 | 28 | Fixed String | not used | |

15 Other

15.1 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10042 (Party-ActionReport, 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>6</td><td>Risk Control</td></tr></table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 2 | T7 trading system |
| 1301 | MarketID | N | 2 | 68 | unsigned int | Market ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | XEUR |
| | | | | | | 2 | XEEE |
| | | | | | | 12 | NODX |
| | | | | | | * | More values |
| 2329 | PartyActionType | Y | 1 | 70 | unsigned int | Type of party action report. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Halt trading |
| | | | | | | 2 | Reinstate |
| 20807 | RequestingParty- IDEnteringFirm | Y | 1 | 71 | unsigned int | ID of the entering firm. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Participant |
| | | | | | | 2 | Market Supervision |

15.2 Inquire Pre-Trade Risk Limits Request

This message is sent to the service "Order and Quote Management".

Inquire Pre-Trade Risk Limits Request



Pre-Trade Risk Limit Response
(Session Data)

| 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: 10311 (PartyRiskLimitsRequest, MsgType = CL) | | | | | | |
| 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. | | | | | | |
| 1533 | RiskLimitPlatform | Y | 1 | 28 | unsigned int | Scope for Pre-Trade risk limits <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>On-Book</td></tr><tr><td>1</td><td>Off-Book(TES)</td></tr></table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) |
| Value | Description | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | |
| 22059 | PartyExecutingUnit | N | 5 | 29 | Fixed String | Executing BusinessUnit name Valid characters: \x01-\x7E | | | | | | |
| 28775 | RiskLimitGroup | N | 3 | 34 | Fixed String | User Pre-Trade risk group Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39030 | Pad3 | U | 3 | 37 | Fixed String | not used | | | | | | |

15.3 Pre-Trade Risk Limit 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: 10313 (PartyRiskLimitsReport, MsgType = CM) | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 1667 | RiskLimitReportID | Y | 8 | 56 | unsigned int | ID of a PartyRiskLimitReport | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. | | | | | | |
| 1669 | NoRiskLimits | Y | 1 | 68 | Counter | | | | | | | |
| 1672 | PartyDetailStatus | Y | 1 | 69 | unsigned int | Member status. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Active</td></tr><tr><td>1</td><td>Suspend</td></tr></table> | Value | Description | 0 | Active | 1 | Suspend |
| Value | Description | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--------------------|--------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------|----|-----------------------|----|-----------------------------|
| 1533 | RiskLimitPlatform | Y | 1 | 70 | unsigned int | Scope for Pre-Trade risk limits <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>On-Book</td></tr><tr><td>1</td><td>Off-Book(TES)</td></tr></table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | | | |
| 22259 | PartyDetailExecuting-Unit | Y | 5 | 71 | Fixed String | Detail BusinessUnit name Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 39040 | Pad4 | U | 4 | 76 | Fixed String | not used | | | | | | | | |
| <RiskLimitsRptGrp> | | | | | | Cardinality: 0-64, Record counter: NoRiskLimits | | | | | | | | |
| 28777 | >RiskLimitQty | N | 8 | 80 | Qty | Risk limit quantity | | | | | | | | |
| 28779 | >RiskLimitOpenQty | N | 8 | 88 | Qty | Open quantity for orders or TES trades | | | | | | | | |
| 28780 | >RiskLimitNet-PositionQty | N | 8 | 96 | Qty | Net position quantity for a requested pre-trade risk limit scope | | | | | | | | |
| 1530 | >RiskLimitType | Y | 1 | 104 | unsigned int | Type of risk limits <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Long limit</td></tr><tr><td>5</td><td>Short limit</td></tr></table> | Value | Description | 4 | Long limit | 5 | Short limit | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Long limit | | | | | | | | | | | | | |
| 5 | Short limit | | | | | | | | | | | | | |
| 28776 | >RiskLimit-RequestingPartyRole | Y | 1 | 105 | unsigned int | Requesting party role for a pre-trade risk limit <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>requested by Clearing firm</td></tr><tr><td>22</td><td>requested by Exchange</td></tr><tr><td>59</td><td>requested by Executing firm</td></tr></table> | Value | Description | 4 | requested by Clearing firm | 22 | requested by Exchange | 59 | requested by Executing firm |
| Value | Description | | | | | | | | | | | | | |
| 4 | requested by Clearing firm | | | | | | | | | | | | | |
| 22 | requested by Exchange | | | | | | | | | | | | | |
| 59 | requested by Executing firm | | | | | | | | | | | | | |
| 28778 | >RiskLimitViolation-Indicator | N | 1 | 106 | unsigned int | Indicator for a pre-trade risk limit violation <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> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 28775 | >RiskLimitGroup | N | 3 | 107 | Fixed String | User Pre-Trade risk group Valid characters: A-Z,0-9,\x20 | | | | | | | | |
| 39020 | >Pad2 | U | 2 | 110 | Fixed String | not used | | | | | | | | |

15.4 Pre-Trade Risk Limits Definition Request

This message is sent to the service "Order and Quote Management".

Pre-Trade Risk Limits Definition Request



Pre-Trade Risk Limit Response
(Session Data)

| 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: 10312 (PartyRiskLimitsRequest, MsgType = CL) | | | | | | |
| 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. | | | | | | |
| 1533 | RiskLimitPlatform | Y | 1 | 28 | unsigned int | Scope for Pre-Trade risk limits <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>On-Book</td></tr><tr><td>1</td><td>Off-Book(TES)</td></tr></table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) |
| Value | Description | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | |
| 31669 | NoRiskLimitsQty | Y | 1 | 29 | Counter | | | | | | | |
| 1672 | PartyDetailStatus | N | 1 | 30 | unsigned int | Member status. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Active</td></tr><tr><td>1</td><td>Suspend</td></tr></table> | Value | Description | 0 | Active | 1 | Suspend |
| Value | Description | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | |
| 28775 | RiskLimitGroup | N | 3 | 31 | Fixed String | User Pre-Trade risk group Valid characters: A-Z,0-9,\x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------------------|---------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------|---|-------------|
| 22259 | PartyDetailExecuting-Unit | N | 5 | 34 | Fixed String | Detail BusinessUnit name Valid characters: A-Z,0-9,\x20 | | | | | | |
| 39000 | Pad1 | U | 1 | 39 | Fixed String | not used | | | | | | |
| <RiskLimitQtyGrp> | | | | | | Cardinality: 0-2, Record counter: NoRiskLimitsQty | | | | | | |
| 28777 | >RiskLimitQty | N | 8 | 40 | Qty | Risk limit quantity - Special cases: leave empty for delete/reset limit, set 0 for no further trading | | | | | | |
| 1530 | >RiskLimitType | Y | 1 | 48 | unsigned int | Type of risk limits <table><tr><th>Value</th><th>Description</th></tr><tr><td>4</td><td>Long limit</td></tr><tr><td>5</td><td>Short limit</td></tr></table> | Value | Description | 4 | Long limit | 5 | Short limit |
| Value | Description | | | | | | | | | | | |
| 4 | Long limit | | | | | | | | | | | |
| 5 | Short limit | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 49 | Fixed String | not used | | | | | | |

15.5 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 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheader> | | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Trade</td></tr></table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 |
|-------|---------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1650 | RelatedSecurityID | N | 8 | 48 | signed int | Instrument identifier of the original T7 strategy. |
| 44 | Price | N | 8 | 56 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 31 | LastPx | Y | 8 | 64 | PriceType | Price of this fill. |
| 32 | LastQty | Y | 8 | 72 | Qty | Quantity executed in this fill. |
| 28585 | SideLastPx | N | 8 | 80 | PriceType | Fill price for the original T7 strategy. |
| 1009 | SideLastQty | N | 8 | 88 | Qty | Fill quantity for the original T7 strategy. |
| 1596 | ClearingTradePrice | N | 8 | 96 | PriceType | Price in clearing notation which can be preliminary or final depending on TradeReportType (856). |
| 28736 | ClearingTradeQty | N | 8 | 104 | Qty | Quantity in clearing notation. |
| 60 | TransactTime | Y | 8 | 112 | UTCTimestamp | Transaction timestamp. |
| 37 | OrderID | N | 8 | 120 | unsigned int | Exchange Order ID generated by the T7 system. |
| 11 | ClOrdID | N | 8 | 128 | 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 | 136 | 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 | 144 | Qty | Cumulated executed quantity of an order. |
| 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 (ES-MA 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. | | | | | | |
| 25026 | RootPartyIDClearing-Unit | Y | 4 | 196 | unsigned int | Clearing Business Unit ID. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 200 | signed int | Product identifier. | | | | | | |
| 1649 | RelatedSymbol | N | 4 | 204 | signed int | Product identifier of the original T7 strategy. | | | | | | |
| 1506 | SideTradeID | Y | 4 | 208 | unsigned int | Private trade identifier of an order or quote match step. | | | | | | |
| 28582 | MatchDate | Y | 4 | 212 | LocalMktDate | Business day of the match event. | | | | | | |
| 880 | TrdMatchID | Y | 4 | 216 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | |
| 1851 | StrategyLinkID | N | 4 | 220 | unsigned int | Identifier that links all trades resulting from a match step of a strategy order. | | | | | | |
| 748 | TotNumTradeReports | N | 4 | 224 | signed int | Number of leg executions of the original strategy order. | | | | | | |
| 442 | MultiLegReporting-Type | N | 1 | 228 | unsigned int | Indicates if the trade resulted from a single order or a multi leg instrument. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Single instrument</td></tr><tr><td>2</td><td>Complex instrument</td></tr></table> | Value | Description | 1 | Single instrument | 2 | Complex instrument |
| Value | Description | | | | | | | | | | | |
| 1 | Single instrument | | | | | | | | | | | |
| 2 | Complex instrument | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|------------------------------------------------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------------------------------------------|---|---------------------------|---|-------------------|---|-------------------------|----|--------------------------|----|-----------------------------|
| 856 | TradeReportType | Y | 1 | 229 | unsigned int | 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>1</td><td>Alleged</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>7</td><td>(Locked-In) Trade Break</td></tr></table> | Value | Description | 0 | Submit | 1 | Alleged | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | |
| 1 | Alleged | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | | | | | |
| 830 | TransferReason | Y | 1 | 230 | unsigned int | 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> | Value | Description | 1 | Owner | 2 | Clearer | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Owner | | | | | | | | | | | | | | | | | | | |
| 2 | Clearer | | | | | | | | | | | | | | | | | | | |
| 20432 | RootParty-IDBeneficiary | N | 9 | 231 | Fixed String | Final Beneficiary. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | | | | | | | | | | | | | | |
| 20496 | RootPartyIDTakeUp-TradingFirm | N | 5 | 240 | Fixed String | Take-up Member Short Name. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | |
| 20413 | RootPartyIDOrder-OriginationFirm | N | 7 | 245 | Fixed String | External Member ID. Valid characters: A-Z,0-9,\x20 | | | | | | | | | | | | | | |
| 574 | MatchType | N | 1 | 252 | unsigned int | 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><th>Value</th><th>Description</th></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>13</td><td>Liquidity Improvement Cross</td></tr></table> | Value | Description | 3 | Confirmed Trade Report (reporting from recognized markets) | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order | 13 | Liquidity Improvement Cross |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 3 | Confirmed Trade Report (reporting from recognized markets) | | | | | | | | | | | | | | | | | | | |
| 4 | Auto-match incoming order | | | | | | | | | | | | | | | | | | | |
| 5 | Cross Auction | | | | | | | | | | | | | | | | | | | |
| 7 | Call Auction | | | | | | | | | | | | | | | | | | | |
| 11 | Auto match resting order | | | | | | | | | | | | | | | | | | | |
| 13 | Liquidity Improvement Cross | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------|---|-----------------------------------------------------------|---|---------------------------------------------|---|-------------------------|---|---------------------------|
| 28610 | MatchSubType | N | 1 | 253 | unsigned int | <div>Indicates the auction type the trade originates from. Not filled for un-crossing, i.e. when a complex instrument switches to the instrument state "Continuous".</div> <table><tr><th>Value</th><th>Description</th></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>6</td><td>CLIP matching outside BBO</td></tr></table> | Value | Description | 1 | Opening auction | 2 | Closing auction | 3 | Intraday auction | 4 | Circuit Breaker auction | 6 | CLIP matching outside BBO |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Opening auction | | | | | | | | | | | | | | | | | |
| 2 | Closing auction | | | | | | | | | | | | | | | | | |
| 3 | Intraday auction | | | | | | | | | | | | | | | | | |
| 4 | Circuit Breaker auction | | | | | | | | | | | | | | | | | |
| 6 | CLIP matching outside BBO | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 254 | unsigned int | <div>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.</div> <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> | Value | Description | 1 | Buy | 2 | Sell | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | |
| 1444 | SideLiquidityInd | N | 1 | 255 | unsigned int | <div>Order initiator is passive or aggressive or other</div> <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> | Value | Description | 1 | Added liquidity (passive) | 2 | Removed liquidity (aggressive, includes triggered orders) | 4 | Auction (includes VDO matching at midpoint) | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Added liquidity (passive) | | | | | | | | | | | | | | | | | |
| 2 | Removed liquidity (aggressive, includes triggered orders) | | | | | | | | | | | | | | | | | |
| 4 | Auction (includes VDO matching at midpoint) | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 256 | unsigned int | <div>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</div> <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></table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------------------------------------------|----|------------------------|
| 1724 | OrderOrigination | N | 1 | 257 | unsigned int | <div>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 258 | unsigned int | <div>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</div> <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> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 259 | unsigned int | <div>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 260 | unsigned int | <div>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-----------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|----------|----|----------------------|---|-------------------------|---|--------------------|---|-----------------|---|-------------|---|-------------|
| 21622 | RootParty-IDInvestmentDecision-MakerQualifier | N | 1 | 261 | unsigned int | <div>Qualifier for field PartyIdInvestment-DecisionMaker. Members/partici- pants will have the possibility to specify an Investment qualifier value to distinguish between natural per- sons and Algos.</div> <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> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 262 | Fixed String | <div>Accounts to book trades and keep po- sitions on.</div> <div>Valid characters: 1-9,\x41,\x47,\x49,\x4D,\x50,\x52</div> | | | | | | | | | | | | | | | | |
| 20438 | RootPartyIDPosition-Account | N | 32 | 264 | Fixed String | <div>'Flexible Account' information.</div> <div>Valid characters: \x20,\x30-\x39,\x41-\x5A</div> | | | | | | | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 296 | char | <div>Field is used for T7 position manage- ment purposes and indicates whether the order is submitted to open or close a position.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 297 | Fixed String | <div>Identifies the source of an order, in ac- cordance with the FIA guidelines for a rate Identifier.The field is for partici- pant use only.</div> <table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>W - Desk</td></tr><tr><td>Y</td><td>Y - Electronic</td></tr><tr><td>C</td><td>C - FCM-provided screen</td></tr><tr><td>G</td><td>G - FCM API or FIX</td></tr><tr><td>H</td><td>H - Algo Engine</td></tr><tr><td>D</td><td>D - Default</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | W | W - Desk | Y | Y - Electronic | C | C - FCM-provided screen | G | G - FCM API or FIX | H | H - Algo Engine | D | D - Default | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | W - Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Y - Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | C - FCM-provided screen | | | | | | | | | | | | | | | | | | | | | |
| G | G - FCM API or FIX | | | | | | | | | | | | | | | | | | | | | |
| H | H - Algo Engine | | | | | | | | | | | | | | | | | | | | | |
| D | D - Default | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------|---|-------|
| 25007 | FreeText1 | N | 12 | 298 | 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 | 310 | 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 | | | | | | |
| 25009 | FreeText3 | N | 12 | 322 | Fixed String | Third 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 | 334 | char | Indicates if the trade notification results from an order or quote. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Order</td></tr><tr><td>2</td><td>Quote</td></tr></table> | Value | Description | 1 | Order | 2 | Quote |
| Value | Description | | | | | | | | | | | |
| 1 | Order | | | | | | | | | | | |
| 2 | Quote | | | | | | | | | | | |
| 40 | OrdType | N | 1 | 335 | unsigned int | 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></table> | Value | Description | 1 | Market | 2 | Limit |
| Value | Description | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|--------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------|------------------------------|
| 28587 | RelatedProduct-Complex | N | 1 | 336 | unsigned int | Instrument type of the original T7 strategy. | |
| | | | | | | Value | Description |
| | | | | | | 2 | Standard Option Strategy |
| | | | | | | 3 | Non-Standard Option Strategy |
| | | | | | | 4 | Volatility Strategy |
| | | | | | | 5 | Futures Spread |
| | | | | | | 6 | Inter-Product Spread |
| | | | | | | 7 | Standard Future Strategy |
| | | | | | | 8 | Pack and Bundle |
| 9 | Strip | | | | | | |
| 28586 | OrderSide | N | 1 | 337 | unsigned int | Side of the order in the original T7 strategy. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Buy |
| | | | | | | 2 | Sell |
| 22421 | RootPartyClearing-Organization | Y | 4 | 338 | Fixed String | Clearing House Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 342 | Fixed String | Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 347 | Fixed String | Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 22404 | RootPartyClearing-Firm | Y | 5 | 353 | Fixed String | Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 1903 | RegulatoryTradeID | N | 52 | 358 | Fixed String | TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9,A-Z,a-z | |
| 20473 | RootParty-IDExecutionVenue | N | 4 | 410 | Fixed String | Market Segment Identification Code Valid characters: \x20,\x22-\x7B,\x7D,\x7E | |
| 39020 | Pad2 | U | 2 | 414 | Fixed String | not used | |

15.6 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 | | | | | | |
| <RBCHHeader> | | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Trade</td></tr></table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 104 | End of Service |
| 39070 | Pad7 | U | 7 | 41 | Fixed String | not used | |

15.7 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 (User-Notification, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>3</td><td>Service Availability</td></tr></table> | Value | Description | 3 | Service Availability | | |
| Value | Description | | | | | | | | | | | |
| 3 | 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 22 | Fixed String | not used | | | | | | |
| <Message Body> | | | | | | | | | | | | |
| 25030 | MatchingEngine-TradeDate | 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. <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> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 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. <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> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 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. <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> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 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. <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> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |

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

15.8 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10044 (User-Notification, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>10</td><td>Service Availability Market</td></tr></table> | Value | Description | 10 | Service Availability Market | | |
| Value | Description | | | | | | | | | | | |
| 10 | 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | 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. <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> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |

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

15.9 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>News</td></tr></table> | Value | Description | 2 | News | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 |

15.10 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 (Party-EntitlementsUpdateReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Risk Control</td></tr></table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 1 | Eurex Clearing |
| | | | | | | 2 | T7 trading system |
| 1301 | MarketID | N | 2 | 60 | unsigned int | Market ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | XEUR |
| | | | | | | 2 | XEEE |
| | | | | | | 12 | NODX |
| * | More values | | | | | | |
| 1324 | ListUpdateAction | Y | 1 | 62 | char | Invocation (D = Delete) or release (A = Add) of a trading limitation. | |
| | | | | | | Value | Description |
| | | | | | | 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. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Active |
| | | | | | | 1 | Suspend |
| 39060 | Pad6 | U | 6 | 82 | Fixed String | not used | |

15.11 Risk Notification

This message informs about risk events for 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: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheader> | | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Risk Control</td></tr></table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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 | Description |
| | | | | | | 1 | Eurex Clearing |
| | | | | | | 2 | T7 trading system |
| 1301 | MarketID | N | 2 | 60 | unsigned int | Market ID. | |
| | | | | | | Value | Description |
| | | | | | | 1 | XEUR |
| | | | | | | 2 | XEEE |
| | | | | | | 12 | NODX |
| * | More values | | | | | | |
| 1324 | ListUpdateAction | Y | 1 | 62 | char | Invocation (A = Add) or release (D = Delete) of a risk limitation. | |
| | | | | | | Value | Description |
| | | | | | | A | Add (Invocation) |
| | | | | | | D | Delete (Release) |
| 1767 | RiskLimitAction | N | 1 | 63 | unsigned int | Risk protection action. | |
| | | | | | | Value | Description |
| | | | | | | 0 | Queue Inbound |
| | | | | | | 2 | Reject |
| | 4 | Warning | | | | | |
| 22807 | RequestingParty- EnteringFirm | Y | 9 | 64 | Fixed String | Entering Entity Short Name. Valid characters: A-Z,0-9,\x20 | |
| 22804 | RequestingParty- ClearingFirm | N | 9 | 73 | Fixed String | Clearing Member Short Name. Valid characters: A-Z,0-9,\x20 | |
| 39060 | Pad6 | U | 6 | 82 | Fixed String | not used | |

15.12 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>101</td><td>Start of Service</td></tr><tr><td>102</td><td>Market Reset</td></tr><tr><td>103</td><td>End of Restatement</td></tr><tr><td>104</td><td>End of Service</td></tr><tr><td>105</td><td>Service Resumed</td></tr></table> | Value | Description | 101 | Start of Service | 102 | Market Reset | 103 | End of Restatement | 104 | End of Service | 105 | Service Resumed |
| Value | Description | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | |

15.13 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 (Order-MassActionReport, 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Session Data</td></tr><tr><td>5</td><td>Listener Data</td></tr></table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table> | Value | Description | 0 | False | 1 | True |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 1 | Last Message | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>105</td><td>Product State Halt</td></tr><tr><td>106</td><td>Product State Holiday</td></tr><tr><td>107</td><td>Instrument Suspended</td></tr><tr><td>109</td><td>Complex Instrument Deletion</td></tr><tr><td>110</td><td>Volatility Interruption</td></tr><tr><td>111</td><td>Product temporarily not tradeable</td></tr></table> | Value | Description | 105 | Product State Halt | 106 | Product State Holiday | 107 | Instrument Suspended | 109 | Complex Instrument Deletion | 110 | Volatility Interruption | 111 | Product temporarily not tradeable |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 105 | Product State Halt | | | | | | | | | | | | | | | | | | | |
| 106 | Product State Holiday | | | | | | | | | | | | | | | | | | | |
| 107 | Instrument Suspended | | | | | | | | | | | | | | | | | | | |
| 109 | Complex Instrument Deletion | | | | | | | | | | | | | | | | | | | |
| 110 | Volatility Interruption | | | | | | | | | | | | | | | | | | | |
| 111 | Product temporarily not tradeable | | | | | | | | | | | | | | | | | | | |
| 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. <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>3</td><td>Persistent and non-persistent orders affected (FIX value 'H Q')</td></tr></table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 3 | Persistent and non-persistent orders affected (FIX value 'H Q') | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | |

15.14 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.

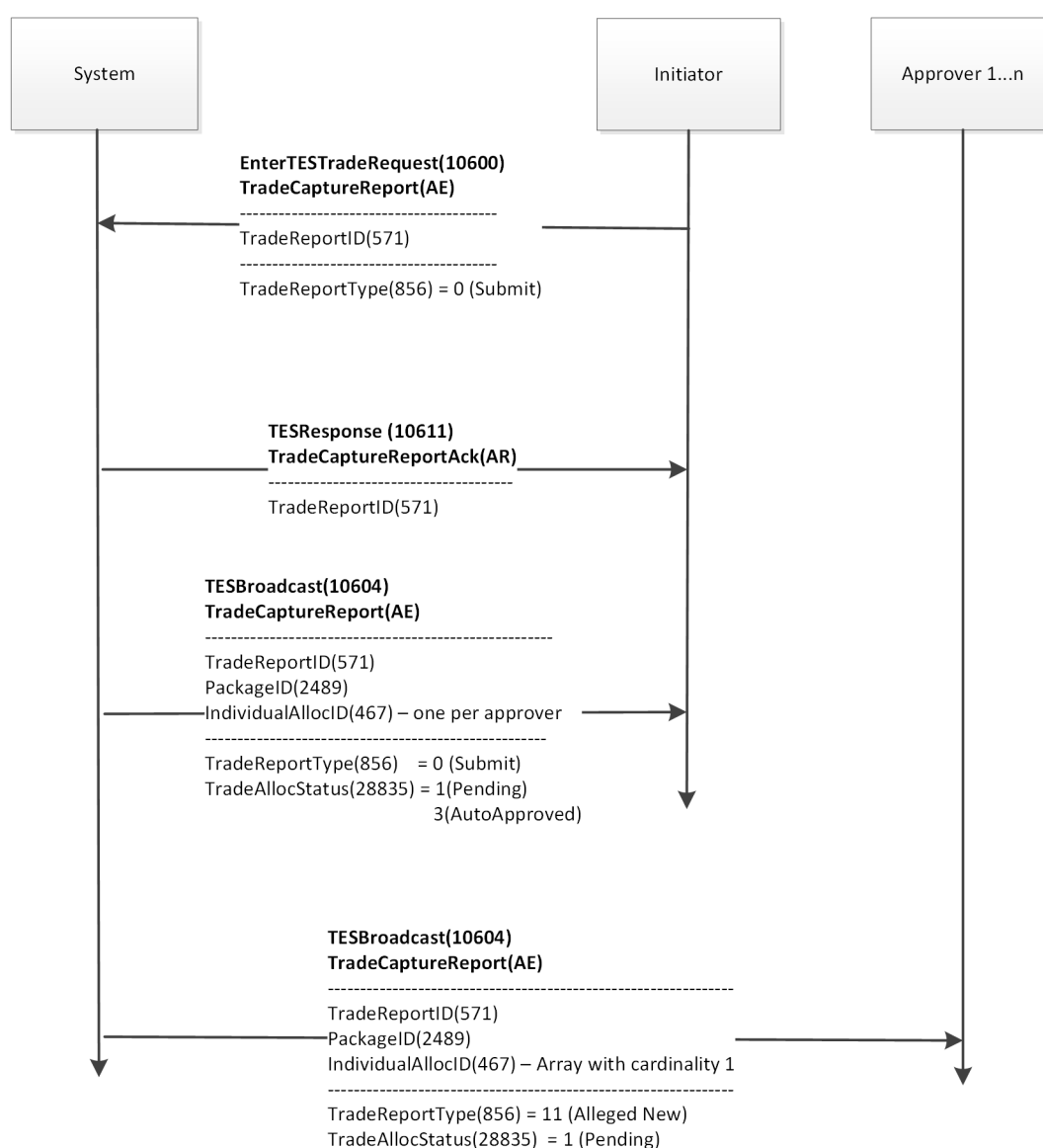
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|----------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-----|----------------------------------------|---|-------------|
| <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, Msg-Type = 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. | | | | | | |
| | | | | | | <table><tr><th>Value</th><th>Description</th></tr><tr><td>105</td><td>Error converting response or broadcast</td></tr><tr><td>*</td><td>More values</td></tr></table> | Value | Description | 105 | Error converting response or broadcast | * | More values |
| | | | | | | Value | Description | | | | | |
| 105 | Error converting response or broadcast | | | | | | | | | | | |
| * | 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). | | | | | | |

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

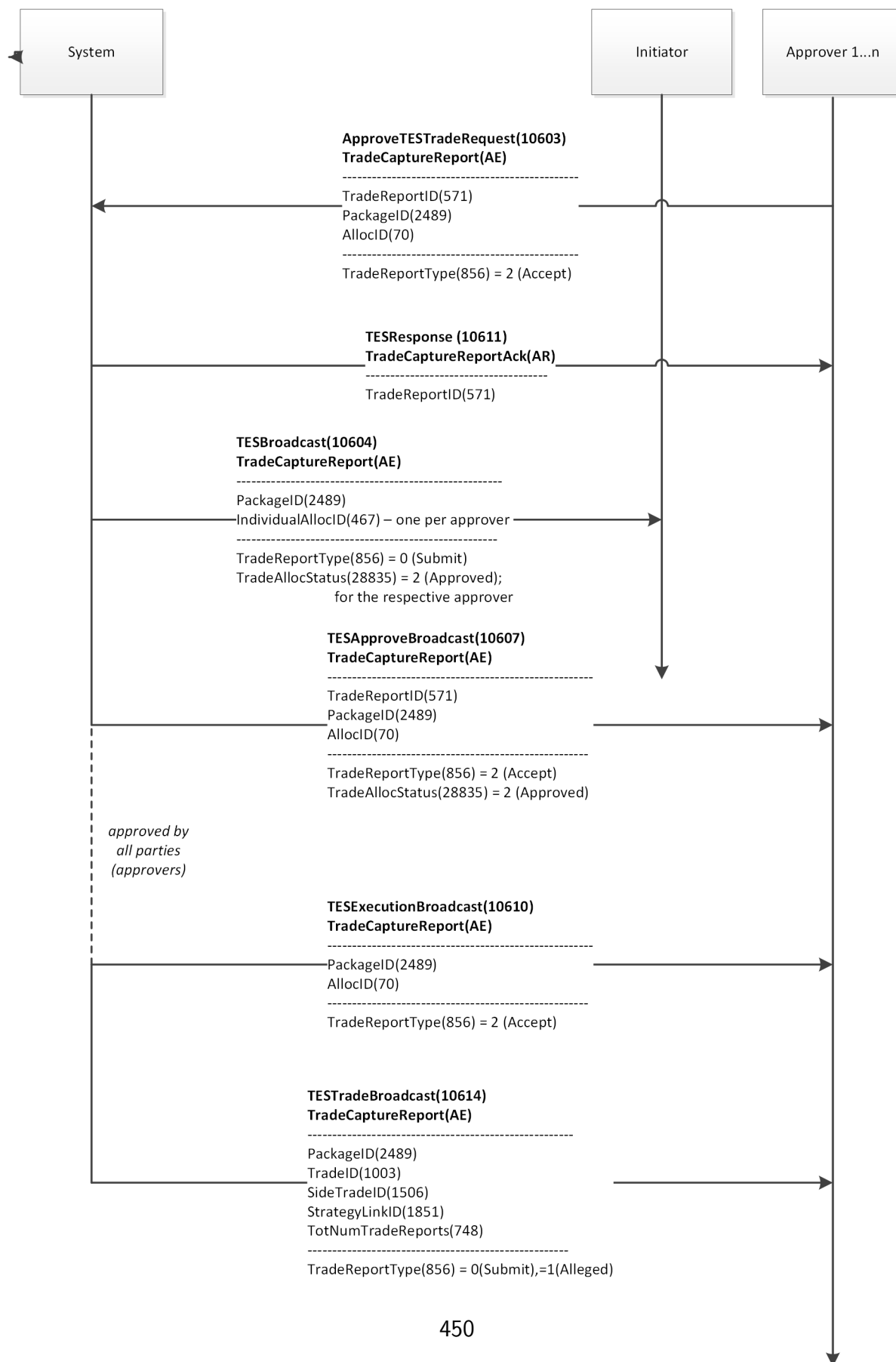
A Appendix

A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest

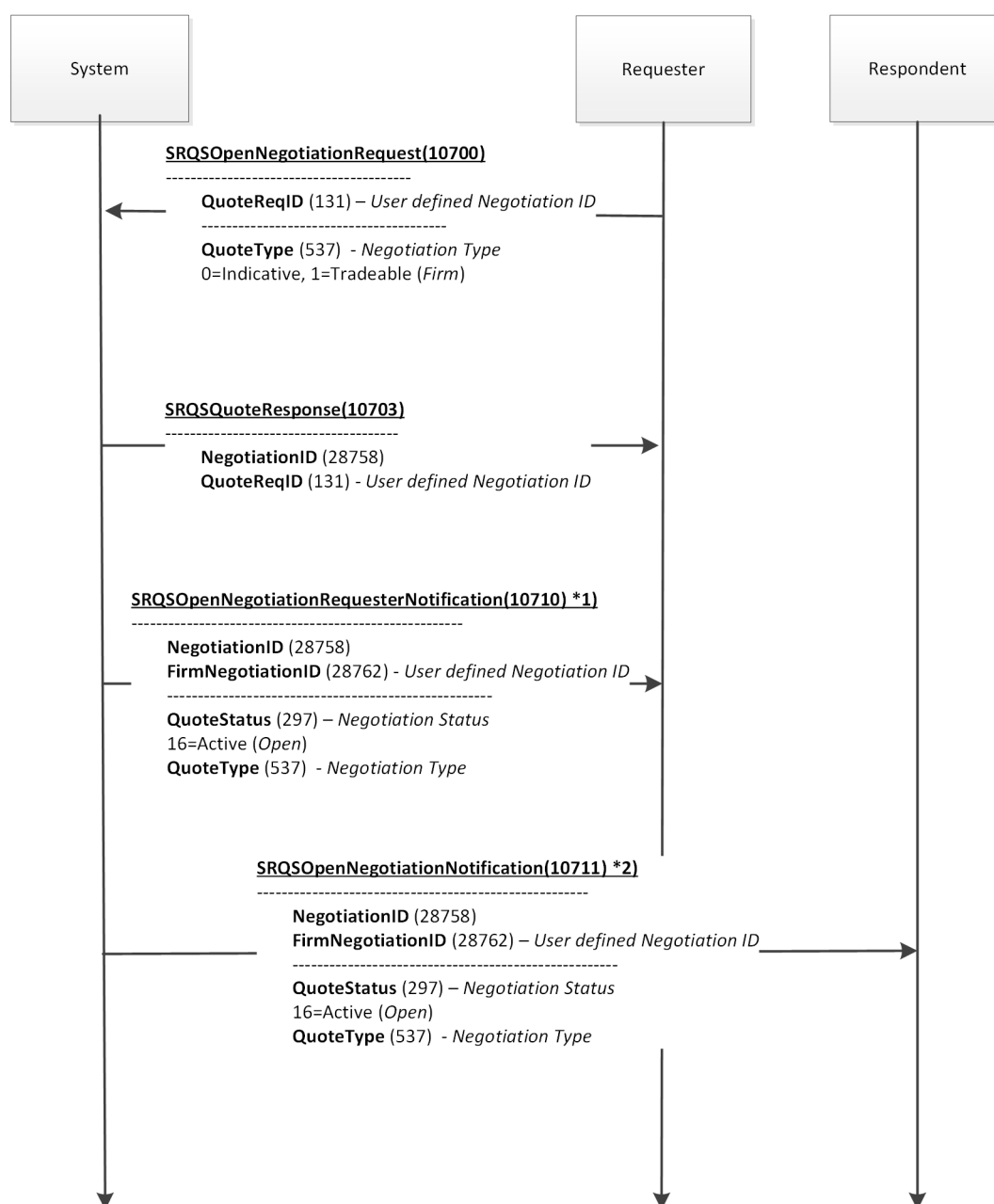


ETI: Message flow for ApproveTESTradeRequest



A.2 SRQS Message Flows

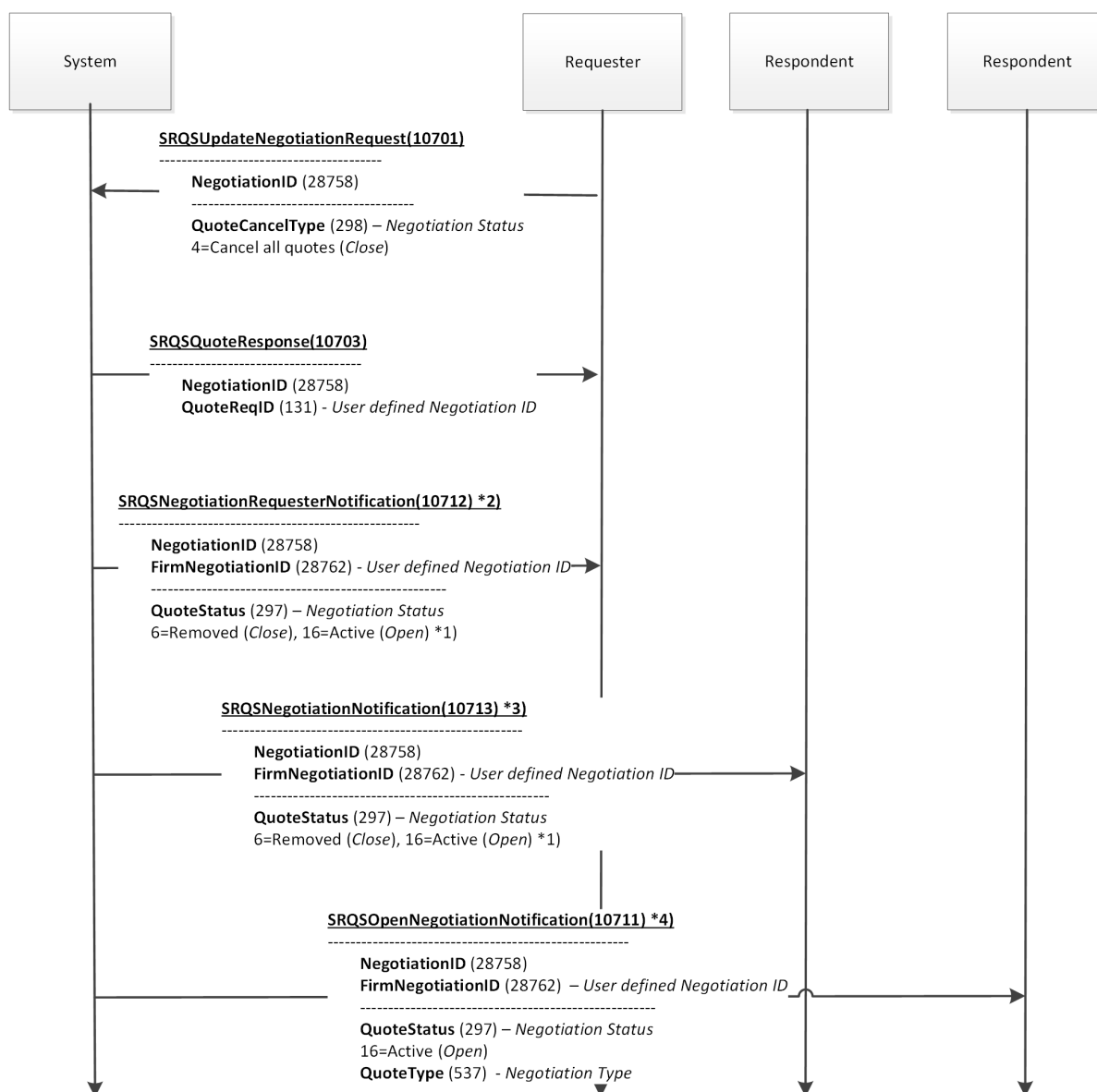
ETI: Message flow for SRQS Open Negotiation



*1) to the business unit of the negotiation related requester

*2) to the business units of the addressed target parties

ETI: Message flow for SRQS Update Negotiation (by Requester)



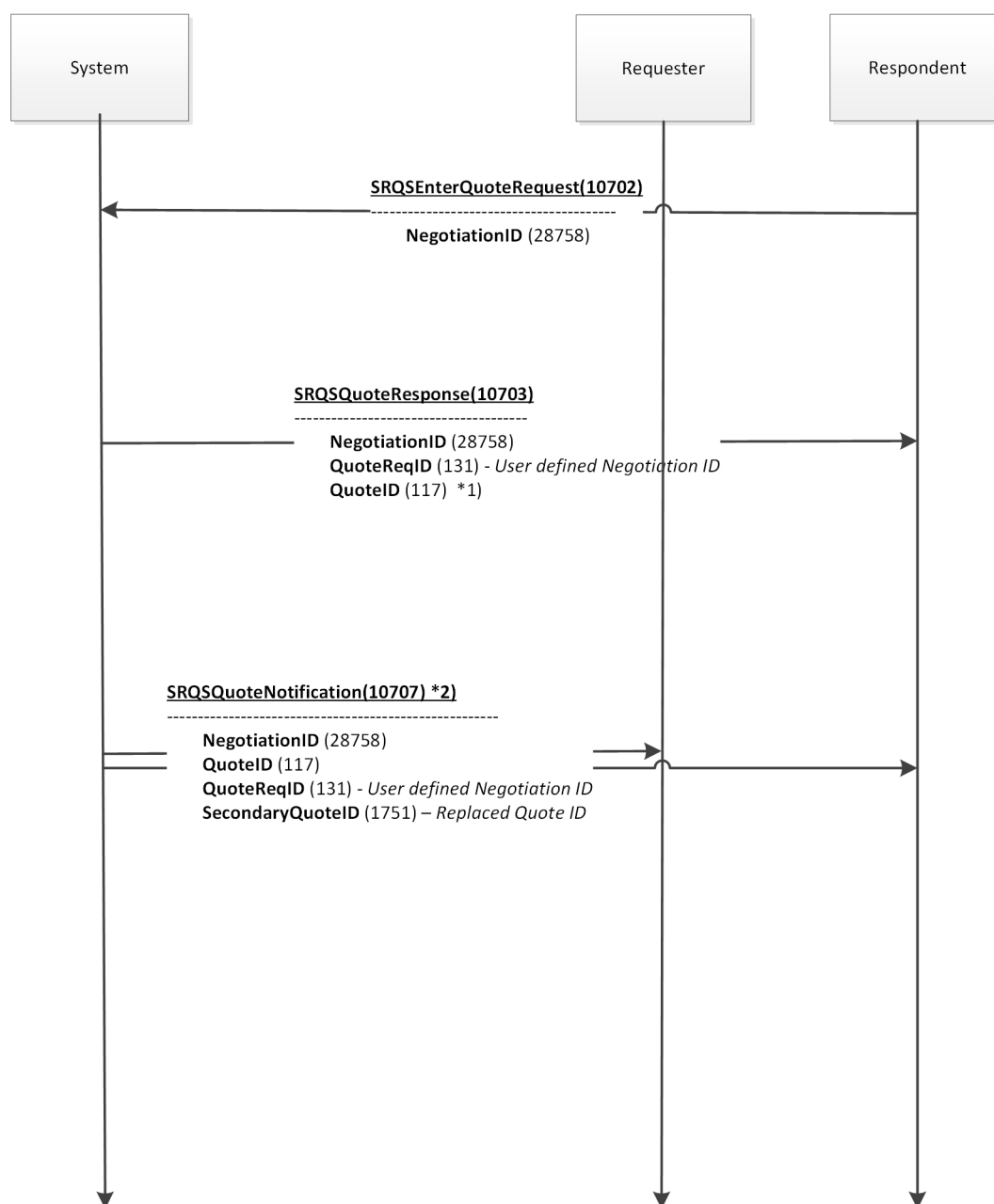
*1) Closed when set by the requester.

*2) to the business unit of the negotiation related requester

*3) to the business units of addressed target parties already involved in that negotiation

*4) to the business units of newly addressed target parties

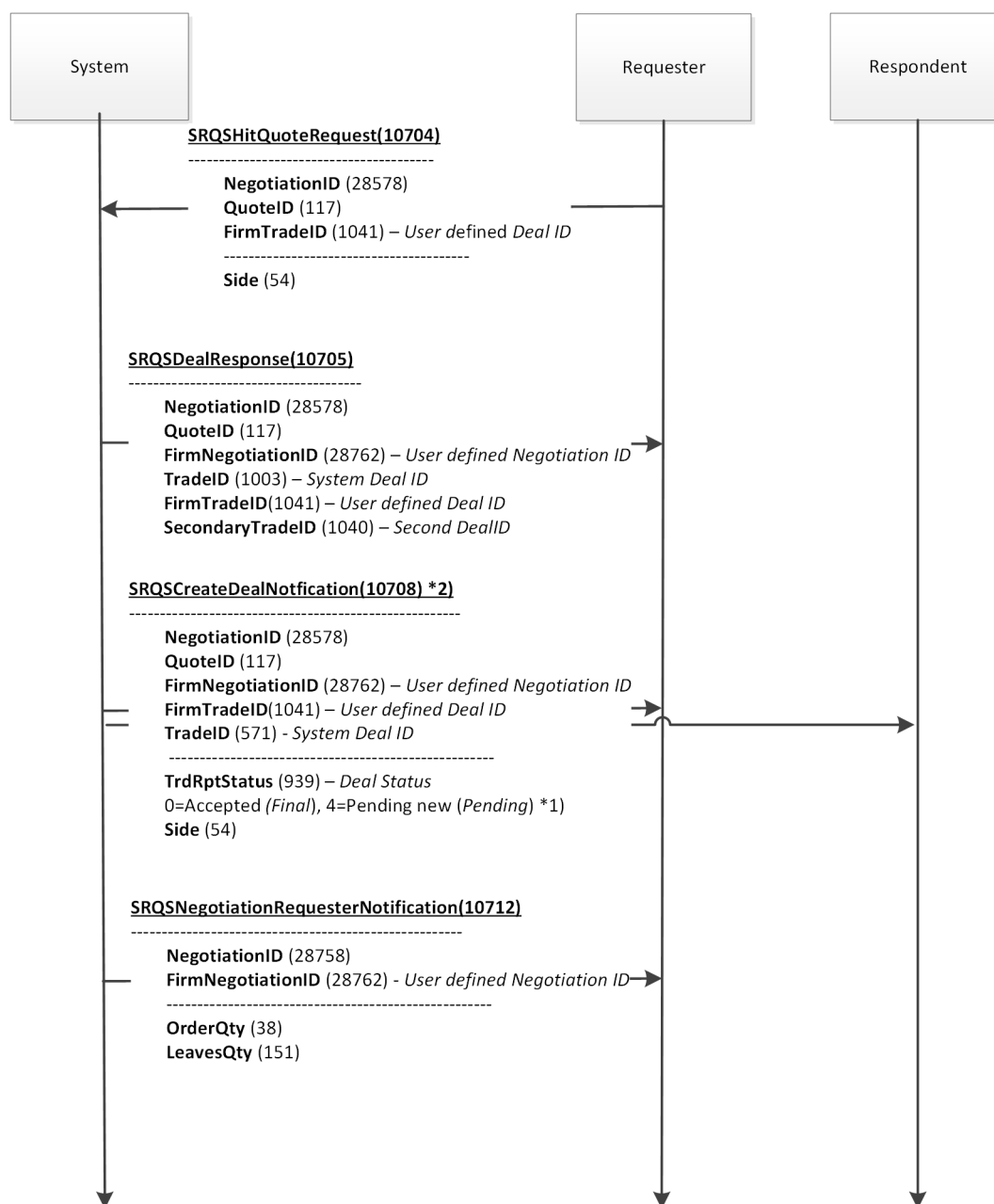
ETI: Message flow for SRQS Enter Quote



*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 and the negotiation related requester

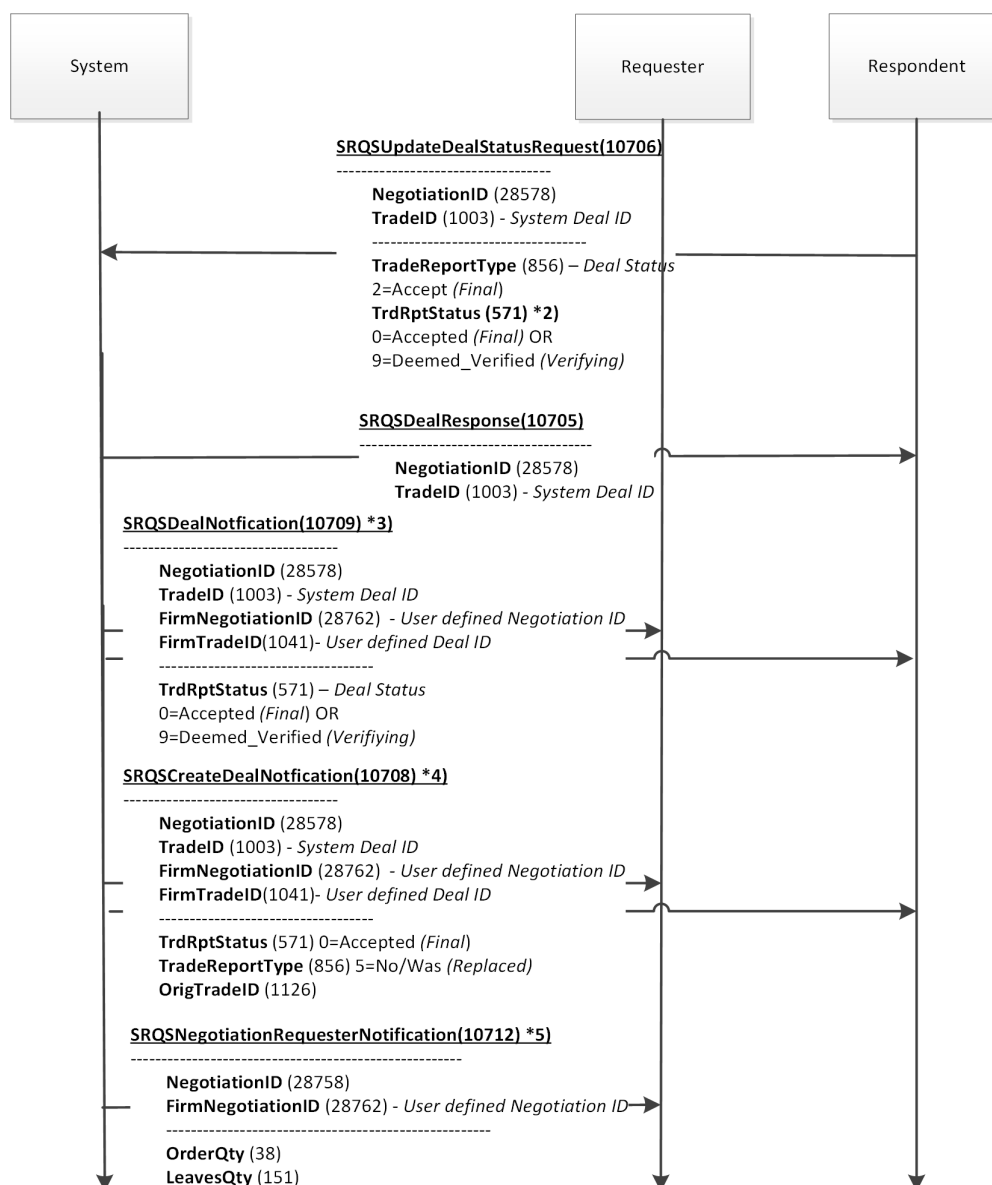
ETI: Message flow for SRQS Hit Quote



*1) depending on NegotiationType: [Firm → Final | Indicative → Pending]

*2) to the business units of quote hitting requester and the quote owning respondent

ETI: Message flow for SRQS Confirm Deal *1)



*1) either needed for indicative negotiations (finalize deal) or working delta (verify or finalize deal)

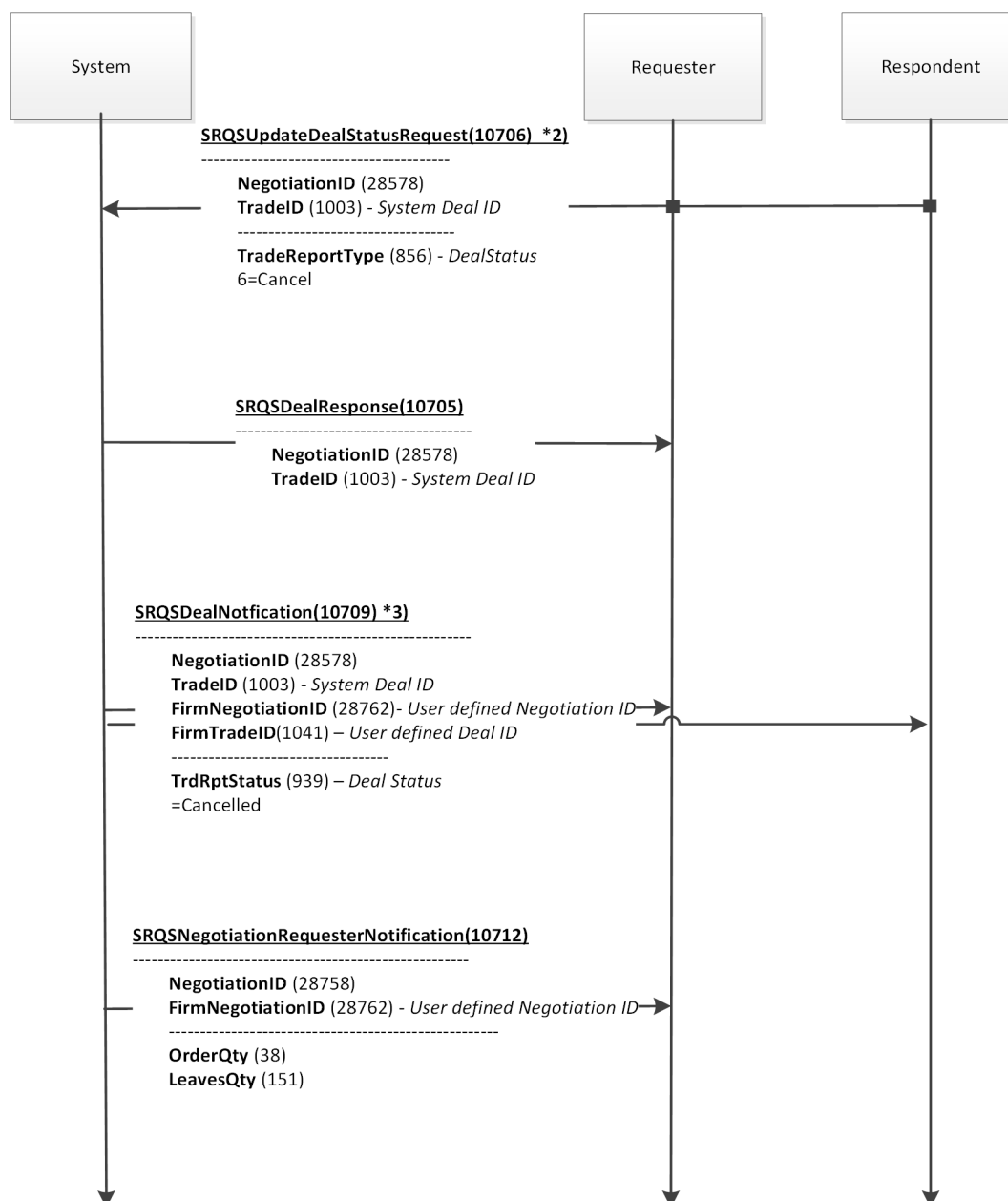
*2) working delta deal only

*3) to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals

*4) to the business units of the deal finalizing respondent and the deal related requester – only in case of finalizing a working delta deal

*5) only in case of a final deal

ETI: Message flow for SRQS Cancel Deal *1)

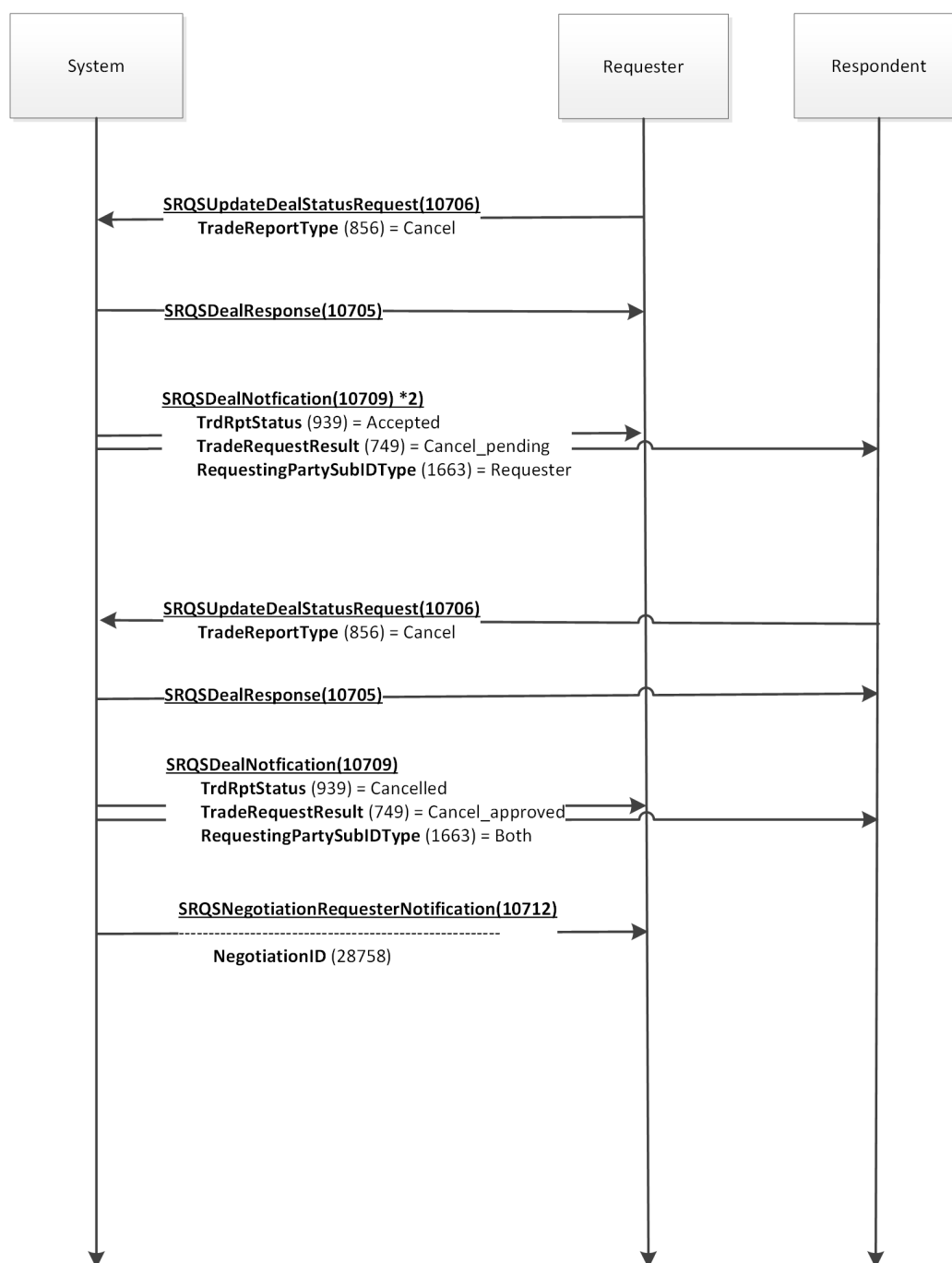


*1) only in case of indicative negotiations

*2) Request can be sent from both requester and respondent

*3) to the business unit of the deal cancelling requester and the deal related respondent

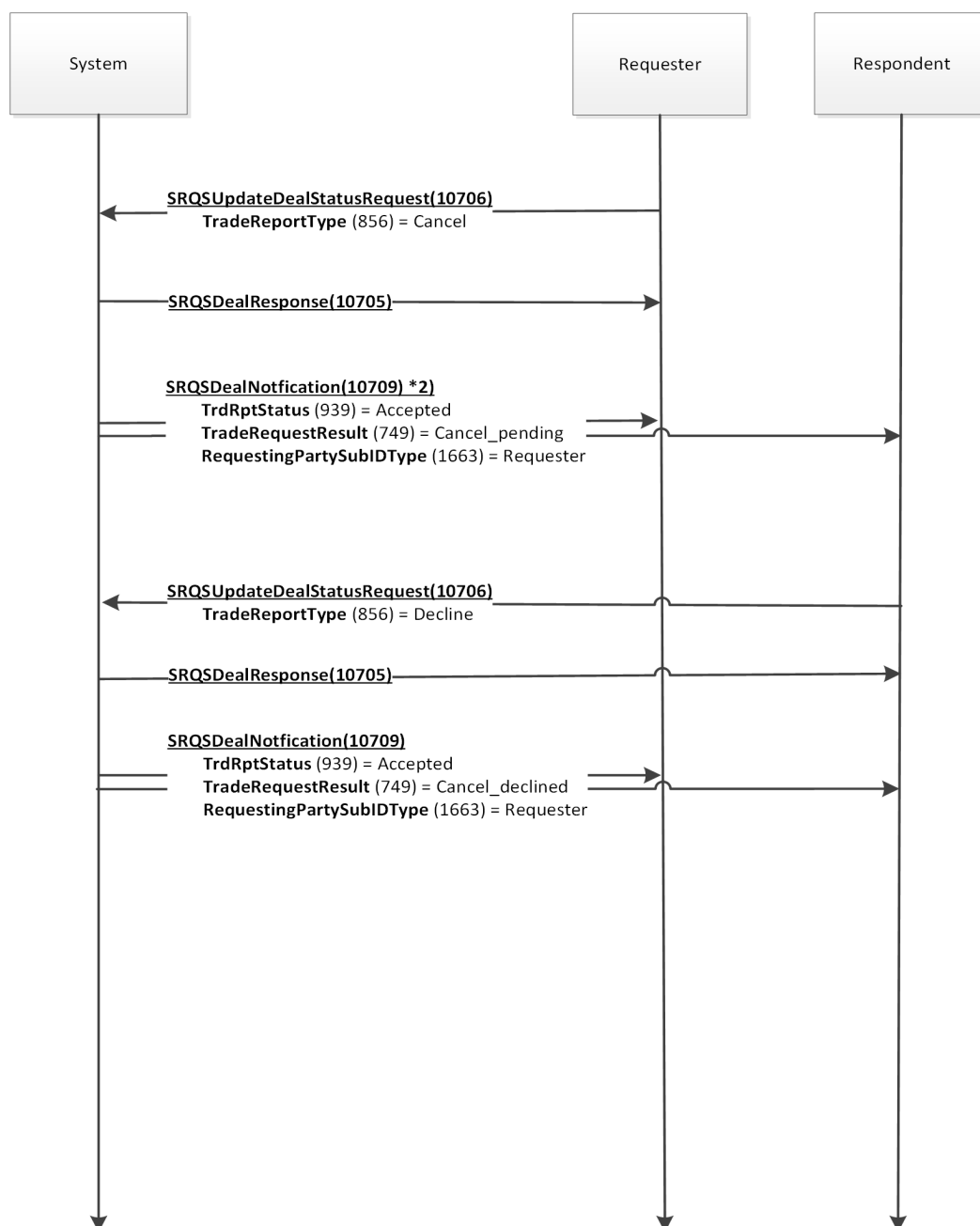
ETI: Message flow for SRQS approved mutual cancellation *1) *2)



*1) only valid for final STP deal and after negotiation expiry.

*2) same message flow is valid if mutual cancellation is triggered by a respondent

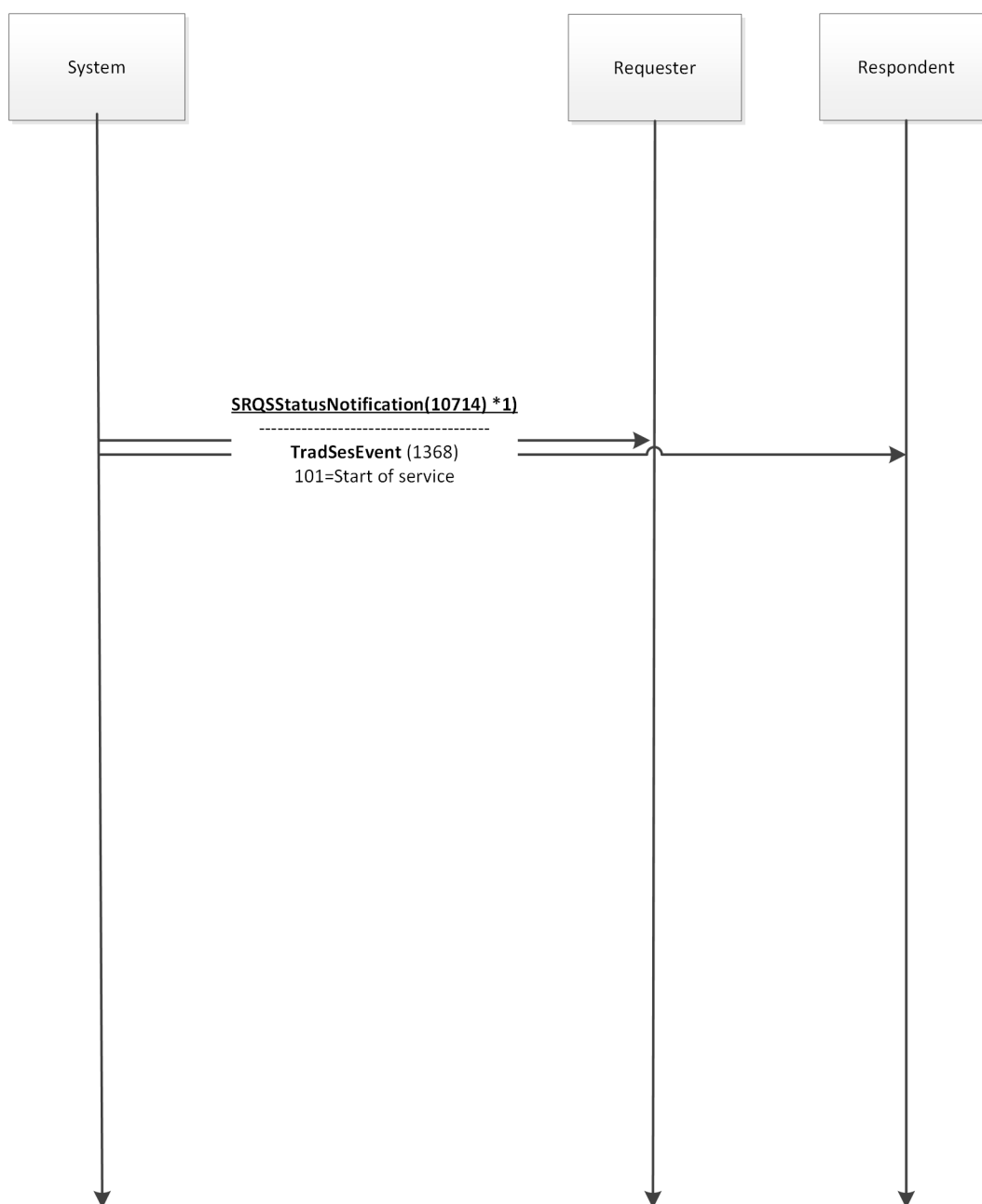
ETI: Message flow for SRQS declined mutual cancellation *1) *2)



*1) only valid for final STP deals and after negotiation expiry

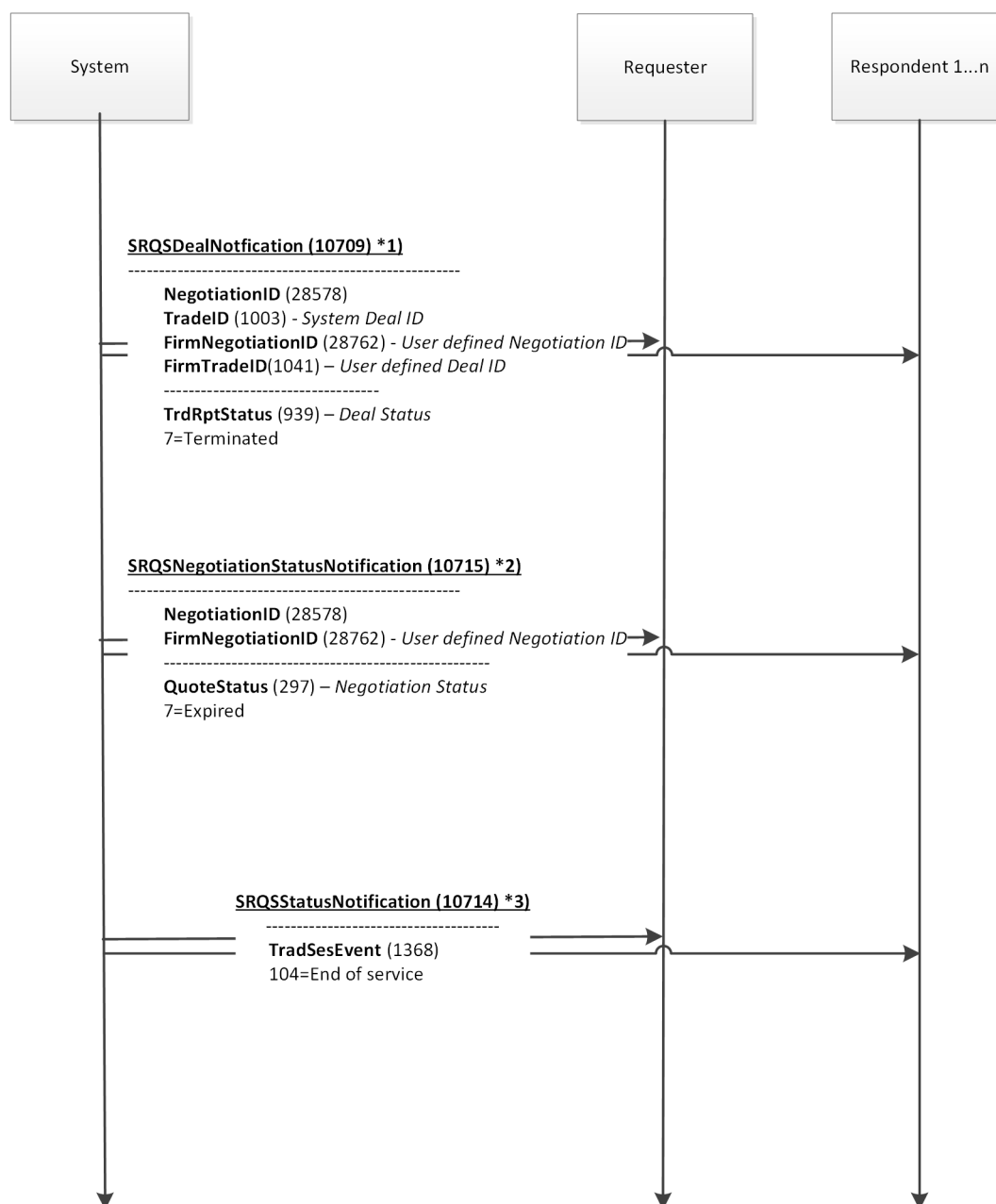
*2) same message flow is valid if mutual cancellation is triggered by a respondent

ETI: Message flow for SRQS Start of Day



*1) to all known business units

ETI: Message flow for SRQS End of Day



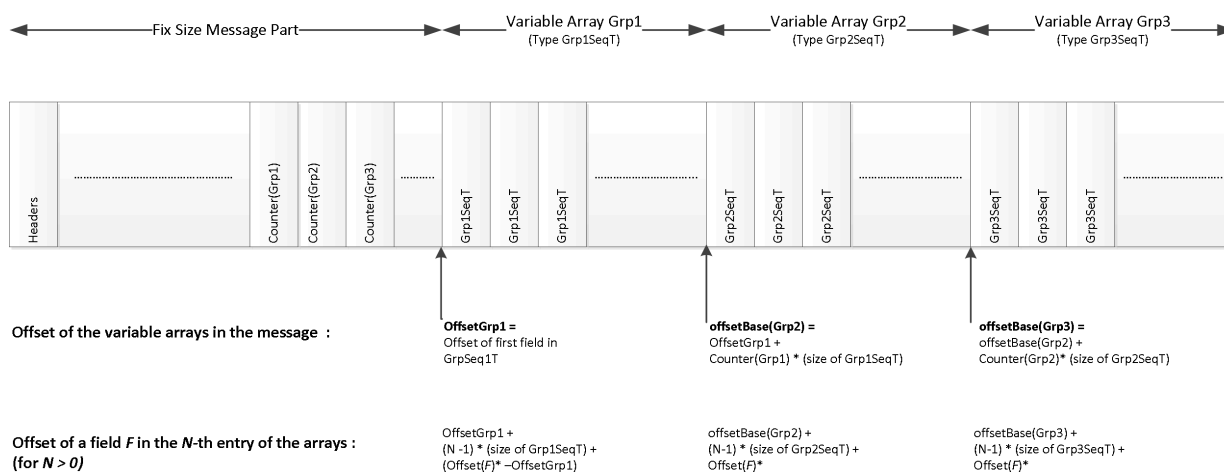
*1) for all pending deals: to requester and related respondent

*2) for all open negotiations: to requester and all respondents

*3) to all known business units

A.3 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



* Offset → taken from XML-file: value of the offset attribute of a field 'F' in a message

A.4 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-D0001)

Changes to the T7 Release 8.1 – Production

- changed valid value *Derivatives* to *D0001* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added field *OrderOrigination* to message [Approve Basket Trade Request](#) (10623)
- defined valid values for field *CustOrderHandlingInst* in messages [Approve Basket Trade Request](#) (10623), [Approve TES Trade Request](#) (10603), [Approve Basket Broadcast](#) (10627), [Basket Trading Broadcast](#) (10625), [CLIP Enter Request](#) (10131), [Replace Order Multi Leg](#) (10114), [Replace Order Single](#) (10106), [New Order Multi Leg](#) (10113), [New Order Single](#) (10100), [Extended Order Information](#) (10117), [SRQS Create Deal Notification](#) (10708), [SRQS Deal Notification](#) (10709), [SRQS Enter Quote Request](#) (10702), [SRQS Hit Quote Request](#) (10704), [SRQS Quote Notification for Responder](#) (10707), [Approve TES Trade Broadcast](#) (10607), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Trade Notification](#) (10500), [Upload TES Trade Request](#) (10612)
- added messages [Approve Reverse TES Trade Request](#) (10631), [Reverse TES Trade Request](#) (10630), [TES Compression Run Status Broadcast](#) (10618), [TES Compression Run Status Request](#) (10616), [TES Compression Run Status Response](#) (10617), [TES Reversal Broadcast](#) (10632)
- added field *CompressionID* to message [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), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)
- added valid value *Compression (50)* to 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), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)
- 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)
- changed position (offset) of field *NoSides* in message [Response to a CLIP Request](#) (10133)
- added valid values *Compression_Cancelled_By_User (110)*, *Compression_Cancelled_By_System (111)* to field *DeleteReason* in messages [Delete Basket Broadcast](#) (10626), [Delete TES Trade Broadcast](#) (10606)
- changed position (offset) of field *CrossRequestID* in message [CLIP Delete Request](#) (10132)
- removed fields *NegotiationID*, *NoSRQSRelatedTradeIDs* from messages [Enter TES Trade Request](#) (10600), [Modify TES Trade Request](#) (10601), [TES Broadcast](#) (10604), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)

- removed field *NoSRQSRelatedTradeIDs* [Approve TES Trade Broadcast](#) (10607)
- removed sequence *SRQSRelatedTradeIDGrp* from messages [Enter TES Trade Request](#)(10600), [Modify TES Trade Request](#) (10601), [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)
- 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)
- removed valid values *BU_Book_Order_Limit_Exceeded* (10004), *Session_Book_Order_Limit_Exceeded* (10005) from field *SessionRejectReason* in message [Reject](#) (10010)
- added field *HedgingInstruction* to messages [SRQS Create Deal Notification](#) (10708), [SRQS Hit Quote Request](#) (10704)
- removed field *UnderlyingPx* from messages [SRQS Enter Quote Request](#) (10702), [SRQS Quote Notification for Responder](#) (10707)
- added field *QuoteRefPrice* to messages [SRQS Enter Quote Request](#) (10702), [SRQS Quote Notification for Responder](#) (10707)
- added field *LastUpdateTime* to messages [SRQS Negotiation Notification for Respondent](#) (10713), [SRQS Negotiation Notification for Requester](#) (10712)
- added valid value *BasisTrade* (2) to field *QuoteSubType* in messages [SRQS Negotiation Notification for Respondent](#) (10713), [SRQS Negotiation Notification for Requester](#) (10712), [SRQS Open Negotiation Notification for Respondent](#) (10711), [SRQS Open Negotiation Request](#) (10700), [SRQS Open Negotiation Notification for Requester](#) (10710)
- added field *ShowLastDealOnClosure* to messages [SRQS Negotiation Notification for Respondent](#) (10713), [SRQS Negotiation Notification for Requester](#) (10712), [SRQS Open Negotiation Request](#) (10700), [SRQS Open Negotiation Notification for Requester](#) (10710), [SRQS Update Negotiation Request](#) (10701)
- added valid values *Pending_Execution* (6), *Pending_Reversal* (7), *Approved_Reversal* (8), *Reversed* (9), *Cancelled_Reversal* (10) to field *TradeAllocStatus* in messages [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [TES Trade Upload Broadcast](#) (10613)
- added valid value *Accept* (2) to field *TradeReportType* in message [TES Broadcast](#) (10604)
- added field *ReversalApprovalTime* to message [TES Broadcast](#) (10604)
- added field *ReversalIndicator* to message [TES Trade Broadcast](#) (10614)

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.