

Deutsche Börse Group's T7

Enhanced Trading Interface Derivatives Message Reference

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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.

вос	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)	
осо	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	

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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.

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3 Message Formats

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

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

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

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

3.1 Message Fragmentation

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

The field LastFragment (893) in the corresponding header structure indicates whether the current message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction or if the application should wait for further messages in order to retrieve the full data set.

Another mechanism for message fragmentation that is used for inquiring reference data (session, user, enrichment rules) bases on the LastEntityProcess (25035) field that is part of the requests and the responses. In the first inquiry (request) LastEntityProcess (25035) must not be set. The application should continue sending the inquiries using the LastEntityProcess (25035) from the recent response. A response with LastEntityProcess (25035) not set indicates that no more data is available.

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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: 0x800000000000000000
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: 0xFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0×800000000000000
FloatDecimal4	Encoded as 8-byte signed integer (4 implicit decimals).	0×800000000000000
FloatDecimal6	Encoded as 8-byte signed integer (6 implicit decimals).	0×800000000000000
FloatDecimal7	Encoded as 8-byte signed integer (7 implicit decimals).	0×800000000000000
Fixed String	Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required).	0×00 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.	0×00 at the first position

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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
LocalMonthYearCod	Month of the Local Market in YYYYMM 4 byte unsigned binary format.	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.

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ETI Data Type	Description	No Value
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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).
228	Password timestamp not in grace period.
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.

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SessionRejectReason (373)	Description
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.
10013	Required min lot size not reached.

4 Overview of Supported Message Types

The following message formats are based on:

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■ Build Number: 121.510.2.ga-121005010-45

Additionally, ETI clients implementing interface version '12.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI versions '12.0' and '12.1'.

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4.1 Session Layer

ETI Message	Sender	FIX Message	MsgType (35)
Session Logon	Participant	Logon	А
Session Logon (Password encrypted)	Participant	Logon	А
Session Logon Response	ETI Gateway	Logon	А
Session Logout	Participant	Logout	5
Session Logout Response	ETI Gateway	Logout	5
Session Logout Notification	ETI Gateway	Logout	5
Heartbeat	Participant	Heartbeat	0
Heartbeat Notification	ETI Gateway	Heartbeat	0
Legal Notification	ETI Gateway	UserNotification	СВ
User Logon	Participant	UserRequest	BE
User Logon (Password encrypted)	Participant	UserRequest	BE
User Logon Response	ETI Gateway	UserResponse	BF
User Logout	Participant	UserRequest	BE
User Logout Response	ETI Gateway	UserResponse	BF
User Logout Notification	ETI Gateway	Logout	5
Throttle Update Notification	ETI Gateway	UserNotification	СВ
Subscribe	Participant	ApplicationMessageRequest	BW
Subscribe Response	ETI Gateway	ApplicationMessageRequestAck	BX
Unsubscribe	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit	Participant	ApplicationMessageRequest	BW
Retransmit Response	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit (Order/Quote Event)	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	ETI Gateway	ApplicationMessageRequestAck	BX
Reject	ETI Gateway	Reject	3
Session List Inquire	Participant	Session Details List Request	U5
Session List Inquire Response	ETI Gateway	Session Details List Response	U6
Trade Enrichment List Inquire	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire			
Response	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	Participant	PartyDetailsListRequest	CF
User List Inquire Response	ETI Gateway	PartyDetailsListReport	CG

4.2 Order Handling

ETI Message	Sender	FIX Message	MsgType (35)
New Order Single	Participant	NewOrderSingle	D
New Order Single (short layout)	Participant	NewOrderSingle	D

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ETI Message	Sender	FIX Message	MsgType (35)
New Order Multi Leg	Participant	NewOrderMultileg	AB
New Order Multi Leg (short layout)	Participant	NewOrderSingle	D
New Order Single or Multi Leg	Participant	NewOrderSingle	D
New Order Single or Multi Leg (short layout)	Participant	NewOrderSingle	D
New Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Immediate Execution Response	ETI Gateway	ExecutionReport	8
Book Order Execution	ETI Gateway	ExecutionReport	8
Replace Order Single	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	Participant	OrderCancelReplaceRequest	G
Replace Order Multi Leg	Participant	MultilegOrderCancelReplace	AC
Replace Order Multi Leg (short layout)	Participant	OrderCancelReplaceRequest	G
Replace Order Single or Multi Leg	Participant	OrderCancelReplaceRequest	G
Replace Order Single or Multi Leg (short layout)	Participant	OrderCancelReplaceRequest	G
Replace Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Replace Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
Cancel Order Single	Participant	OrderCancelRequest	F
Cancel Order Multi Leg	Participant	OrderCancelRequest	F
Cancel Order Single or Multi Leg	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Cancel Order Notification	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	ETI Gateway	OrderMassActionReport	BZ
Extended Order Information	ETI Gateway	ExecutionReport	8
Mass Order	Participant	MassOrder	DJ
Mass Order Ack	ETI Gateway	MassOrderAck	DK

4.3 Quote Handling

ETI Message	Sender	FIX Message	MsgType (35)
Mass Quote	Participant	MassQuote	i

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ETI Message	Sender	FIX Message	MsgType (35)
Mass Quote Response	ETI Gateway	MassQuoteAcknowledgement	b
Quote Execution Notification	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	Participant	OrderMassActionRequest	CA
Quote Activation Response	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	ETI Gateway	OrderMassActionReport	BZ
Inquire Market Maker Parameters	Participant	MMParameterRequest	U17
Inquire Market Maker Parameters Response	ETI Gateway	MMParameterResponse	U18
Market Maker Parameter Definition	Participant	MMParameterDefinitionRequest	U14
Market Maker Parameter Definition Response	ETI Gateway	RequestAcknowledge	U1

4.4 Strategy Creation

ETI Message	Sender	FIX Message	MsgType (35)
Create Strategy	Participant	SecurityDefinitionRequest	С
Create Strategy Response	ETI Gateway	SecurityDefinition	d

4.5 Flexible Instrument Creation

ETI Message	Sender	FIX Message	MsgType (35)
Create Flexible Instrument Request	Participant	SecurityDefinitionRequest	С
Create Flexible Instrument Response	ETI Gateway	SecurityDefinition	d

4.6 Scaled Simple Instrument Creation

ETI Message	Sender	FIX Message	MsgType (35)
Create Scaled Simple Instrument	Participant	SecurityDefinitionRequest	С
Request			
Create Scaled Simple Instrument	ETI Gateway	 SecurityDefinition	d
Response	L I I Gateway		u

4.7 Quote and Cross Request

ETI Message	Sender	FIX Message	MsgType (35)
Quote Request	Participant	QuoteRequest	R
Quote Request Response	ETI Gateway	RequestAcknowledge	U1

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ETI Message	Sender	FIX Message	MsgType (35)
Cross Request	Participant	CrossRequest	DS
Cross Request Response	ETI Gateway	RequestAcknowledge	U1

4.8 CLIP Trading

ETI Message	Sender	FIX Message	MsgType (35)
CLIP Enter Request	Participant	CrossRequest	DS
Response to a CLIP Request	ETI Gateway	CrossRequestAck	DT
CLIP Execution Notification	ETI Gateway	ExecutionReport	8
CLIP Delete Request	Participant	CrossRequest	DS
CLIP Deletion Notification	ETI Gateway	ExecutionReport	8

4.9 Selective Request for Quote Service

ETI Message	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation Request	Participant	QuoteRequest	R
SRQS Inquire Smart Respondent Request	Participant	PartyDetailsListRequest	CF
SRQS Inquire Smart Respondent Response	ETI Gateway	PartyDetailsListReport	CG
SRQS Quote Response	ETI Gateway	QuoteAck	CW
SRQS Quote Snapshot Notification	ETI Gateway	MassQuote	i
SRQS Quote Snapshot Request	Participant	QuoteRequest	R
SRQS Response	ETI Gateway	MassQuoteAcknowledgement	b
SRQS Open Negotiation Notification for Requester	ETI Gateway	QuoteStatusReport	Al
SRQS Open Negotiation Notification for Respondent	ETI Gateway	QuoteStatusReport	Al
SRQS Update Negotiation Request	Participant	QuoteRequest	R
SRQS Negotiation Notification for Requester	ETI Gateway	QuoteStatusReport	Al
SRQS Enter Quote Request	Participant	QuoteRequest	R
SRQS Quote Notification for Responder	ETI Gateway	Quote	S
SRQS Enter Quoting Status Request	Participant	MassQuoteAcknowledgement	b
SRQS Hit Quote Request	Participant	QuoteResponse	AJ
SRQS Deal Response	ETI Gateway	QuoteAck	CW
SRQS Create Deal Notification	ETI Gateway	TradeCaptureReport	AE
SRQS Update Deal Request	Participant	TradeCaptureReport	AE
SRQS Deal Notification	ETI Gateway	TradeCaptureReport	AE
SRQS Negotiation Status Notification	ETI Gateway	QuoteStatusReport	Al

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ETI Message	Sender	FIX Message	MsgType (35)
SRQS Negotiation Notification for	ETI Gateway	QuoteStatusReport	Al
Respondent	LTT Gateway	Quotestatusiveport	Al
SRQS Status Notification	ETI Gateway	QuoteStatusReport	Al

4.10 TES Trading

ETI Message	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	Participant	TradeCaptureReport	AE
TES Response	ETI Gateway	TradeCaptureReportAck	AR
TES Broadcast	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	Participant	TradeCaptureReport	AE
Delete TES Trade Request	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	ETI Gateway	TradeCaptureReport	AE
TES Status Broadcast	ETI Gateway	TradingSessionStatus	h
TES Execution Broadcast	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	ETI Gateway	TradeCaptureReport	AE
Reverse TES Trade Request	Participant	TradeCaptureReport	AE
Approve Reverse TES Trade Request	Participant	TradeCaptureReport	AE
TES Reversal Broadcast	ETI Gateway	TradeCaptureReport	AE
Upload TES Trade Request	Participant	TradeCaptureReport	AE
TES Trade Upload Broadcast	ETI Gateway	TradeCaptureReport	AE

4.11 Basket Trading

ETI Message	Sender	FIX Message	MsgType (35)
Enter Basket Trade Request	Participant	TradeMatchReport	DC
Basket Trading Response	ETI Gateway	TradeMatchReportAck	DD
Basket Trading Broadcast	ETI Gateway	TradeMatchReport	DC
Approve Basket Broadcast	ETI Gateway	TradeMatchReport	DC
Approve Basket Trade Request	Participant	TradeMatchReport	DC
Basket Execution Broadcast	ETI Gateway	TradeMatchReport	DC
Modify Basket Trade Request	Participant	TradeMatchReport	DC
Delete Basket Trade Request	Participant	TradeMatchReport	DC
Delete Basket Broadcast	ETI Gateway	TradeMatchReport	DC
Amend Basket Trade Request	Participant	TradeMatchReport	DC

4.12 Other

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ETI Message	Sender	FIX Message	MsgType (35)
Trade Notification	ETI Gateway	TradeCaptureReport	AE
Inquire Margin Based Risk Limit Request	Participant	PartyRiskLimitsRequest	CL
Inquire Margin Based Risk Limit Response	ETI Gateway	PartyRiskLimitsReport	СМ
Status Broadcast	ETI Gateway	TradingSessionStatus	h
Trade Notification Status	ETI Gateway	TradingSessionStatus	h
Update Remaining Risk Allowance Base Request	Participant	PartyRiskLimitsDefinitionRequest	CS
Update Remaining Risk Allowance Base Response	ETI Gateway	PartyRiskLimitsDefinitionRequest-Ack	СТ
Trading Session Event	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	ETI Gateway	OrderMassActionReport	BZ
Pre-Trade Risk Limits Definition Request	Participant	PartyRiskLimitsRequest	CL
Pre-Trade Risk Limit Response	ETI Gateway	PartyRiskLimitsReport	CM
Inquire Pre-Trade Risk Limits Request	Participant	PartyRiskLimitsRequest	CL
Service Availability	ETI Gateway	UserNotification	СВ
Service Availability Market	ETI Gateway	UserNotification	СВ
News	ETI Gateway	News	В
Entitlement Notification	ETI Gateway	PartyEntitlementsUpdateReport	CZ
Party Action Report	ETI Gateway	PartyActionReport	DI
Risk Notification	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Ping Request	Participant	TestRequest	1
Ping Response	ETI Gateway	Heartbeat	0
Gap Fill	ETI Gateway	ApplicationMessageReport	BY

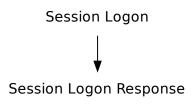
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5 Session Layer

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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10000 (Logon,
						MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	geBody>					
108	HeartBtInt	N	4	24	unsigned int	Heartbeat (in milliseconds) 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	DefaultCstmApplVer-	Y	30	32	Fixed String	Indicates the ETI interface version the
	ID				(0-terminable)	participant application uses. The inter-
						face version can be found in XML and
						C-Header files.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
554	Password	Υ	32	62	Fixed String	not encrypted
					(0-terminable)	Valid characters: 0-9, A-Z, a-z, \x21,
						\x23, \x24, \x25, \x26, \x2A, \x2B,
						\x2D, \x2F, \x3D, \x40, \x5F
25012	ApplUsageOrders	Υ	1	94	char	Participant application: type of order
						processing.
						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.
						Value Description
						A Automated
						M Manual
						Roth (Automated and Man-
						B ual)
						N None
25014	OrderRoutingIndicator	Υ	1	96	char	Indicates if the participant application
						is an order routing system.
						Value Description
						Y Yes
						N No
1600	FIXEngineName	N	30	97	Fixed String	Provides the name of the infras-
					(0-terminable)	tructure 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	Provides the version of the FIX infras-
					(0-terminable)	tructure component.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1602	FIXEngineVendor	N	30	157	Fixed String	Provides the name of the vendor pro-
					(0-terminable)	viding the FIX infrastructure compo-
						nent.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1603	ApplicationSystem-	Υ	30	187	Fixed String	Provides the name of the applica-
	Name				(0-terminable)	tion 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-	Υ	30	217	Fixed String	Provides the version of the application
	Version				(0-terminable)	system being used to initiate T7 ETI
						application messages.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1605	ApplicationSystem-	Υ	30	247	Fixed String	Provides the vendor of the appli-
	Vendor				(0-terminable)	cation system as the 5-letter EU-
						REX/XETRA Member ID.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39030	Pad3	U	3	277	Fixed String	not used

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5.2 Session Logon (Password encrypted)

ETI session logon with encrypted password. 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 19000 (Logon,
						MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	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
< Messa	geBody>					
108	HeartBtInt	N	4	24	unsigned int	Heartbeat (in milliseconds) interval 0
						= gateway will not take any action
						for skipped heartbeats (only allowed
						for non-production environments) not
						set: gateway will define interval
	PartyIDSessionID	Y	4	28	unsigned int	Session ID
1408		Υ	30	32	Fixed String	Indicates the T7 ETI interface version
	ID				(0-terminable)	the ETI gateway software uses.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
1402	EncryptedPassword	Y	684	62	Fixed String	Encrypted password.
						Valid characters: A-Z, a-z, 0-9, \x2B,
						\x2F, \x3D
25012	ApplUsageOrders	Y	1	746	char	Participant application: type of order
						processing.
						Value Description
						A Automated
						M Manual
						Both (Automated and Man-
						ual)
						N None

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25013	ApplUsageQuotes	Υ	1	747	char	Participant application: type of quote
						processing.
						Value Description
						A Automated
						M Manual
						B Both (Automated and Man-
						ual)
						N None
25014	O., d., ., D., ., ti., ., l., di., ., t., .,	V	1	740	-h	Ludianta if the manticinant annihistarian
25014	OrderRoutingIndicator	Y	1	748	char	Indicates if the participant application is an order routing system.
						Value Description
						Y Yes
						N No
1600	FIXEngineName	N	30	749	Fixed String	Provides the name of the infras-
					(0-terminable)	tructure component being used for
						session level communication.Normally
						this would be the FIX Engine or FIX
						Gateway product name.
						Valid characters: \x20, \x22-\x7B,
1.001	ENCE : V	N.	20	770	F: 1.C. :	\x7D, \x7E
1601	FIXEngineVersion	N	30	779	Fixed String	Provides the version of the FIX infras-
					(0-terminable)	tructure component. Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1602	FIXEngineVendor	N	30	809	Fixed String	Provides the name of the vendor pro-
	9				(0-terminable)	viding the FIX infrastructure compo-
						nent.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1603	ApplicationSystem-	Y	30	839	Fixed String	Provides the name of the applica-
	Name				(0-terminable)	tion 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-	Y	30	869	Fixed String	Provides the version of the application
	Version				(0-terminable)	system being used to initiate T7 ETI
					,	application messages.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1605	ApplicationSystem-	Y	30	899	Fixed String	Provides the vendor of the appli-
	Vendor				(0-terminable)	cation system as the 5-letter EU-
						REX/XETRA Member ID.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39070	Pad7	U	7	929	Fixed String	not used

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5.3 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td>•</td><td></td></messa<>	geHeaderOut>				•	
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10001 (Logon,
						MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
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
< Messa	geBody>					
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of
						milliseconds; applicable for transac-
						tion limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTime-
						Interval (1614). If set to 0, throttling
						will be switched off.
25002	ThrottleDisconnect-	Y	4	44	unsigned int	Disconnect limit: maximum number
	Limit					of sequential message rejects due to
						throttle violation allowed by the T7
						ETI.
108	HeartBtInt	Y	4	48	unsigned int	Actual heartbeat interval (in millisec-
						onds), 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 as-
						signed by the T7 system during ses-
						sion logon; to be communicated to
						helpdesk for troubleshooting.
25243		N	4	56	unsigned int	Sequence number of latest public key.
	No					
25242	PublicKeyLen	N	2	60	unsigned int	Byte length of the public key.

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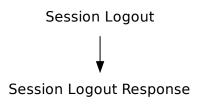
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1301	MarketID	Υ	2	62	unsigned int	Market ID.
						Value Description
						1 XEUR
						2 XEEE
						12 NODX
						* More values
339	TradSesMode	Y	1	64	unsigned int	Environment Type
						Value Description
						1 Development
						2 Simulation
						3 Production
						4 Acceptance
						5 Disaster Recovery
1408	Defector Analysis	Y	30	65	Fixed String	Indicates the T7 ETI interface version
1400	DefaultCstmApplVer-	ľ	30	05	(0-terminable)	the ETI gateway software uses.
					(o-terminable)	Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
28763	DefaultCstmApplVer-	Υ	5	95	Fixed String	ETI subversion. Identifies ETI
	SubID					changes within one ETI version.
						Value Description
						D0002 Derivatives subversion
25233	PublicKey	N	814	100	Variable String	Public key. Length is defined by field
						PublicKeyLen.
						Valid characters: A-Z, a-z, 0-9, \x2B,
						\x2F, \x3D, \x2D, \x20, \x0A, \x0D

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5.4 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10002 (Logout,
						MsgType = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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

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5.5 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10003 (Logout,
						MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	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

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5.6 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		
< Messa	geHeaderOut>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10012 (Logout,		
						MsgType = 5)		
39020	Pad2	U	2	6	Fixed String	not used		
<notifh< td=""><td colspan="8"><notifheader></notifheader></td></notifh<>	<notifheader></notifheader>							
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by		
						the gateway		
< Messa	geBody>							
30354	VarTextLen	Υ	2	16	Counter	Number of used bytes for field VarText		
						(30355).		
30355	VarText	Y	2000	18	Variable String	Error text.		
						Valid characters: \x09, \x0A, \x0D,		
						\x20-\x7B, \x7D, \x7E		

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5.7 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10011 (Heart-
						beat,MsgType=0)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used

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5.8 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				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10023 (Heart-				
						beat,MsgType=0)				
39020	Pad2	U	2	6	Fixed String	not used				
<notifheader></notifheader>										
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				

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5.9 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></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10037 (User-			
						Notification, $MsgType = CB$)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td></td><td></td><td></td><td></td><td></td><td></td></rbch<>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-			
						signed 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 Avail-			
						ability and Retransmit requests.			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						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.			
						Value Description			
						1 Last Message			
39070		U	7	33	Fixed String	not used			
	geBody>								
	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.			
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText			
						(30355).			

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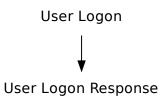
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
926	UserStatus	Υ	1	50	unsigned int	The status of the User
						Value Description
						Admission to trading sus-
						pended
						11 Suspension revoked
30355	VarText	Υ	2000	51	Variable String	Error text.
						Valid characters: $\xspace \times 09$, $\xspace \times 00$, $\xspace \times 00$,
						\x20-\x7B, \x7D, \x7E

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5.10 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></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage 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			
<reque< td=""><td colspan="9"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>								
34	MsgSeqNum	Υ	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			
< Messa	geBody>								
553	Username	Y	4	24	unsigned int	The trader ID			
554	Password	Y	32	28	Fixed String	not encrypted			
					(0-terminable)	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			

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5.11 User Logon (Password encrypted)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 19018 (User-			
						${\sf Request,\ MsgType} = {\sf BE)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque< td=""><td colspan="8"><requestheader></requestheader></td></reque<>	<requestheader></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			
< Messa	geBody>								
553	Username	Υ	4	24	unsigned int	The trader ID			
1402	EncryptedPassword	Υ	684	28	Fixed String	Encrypted password.			
						Valid characters: A-Z, a-z, 0-9, \x2B,			
						\x2F, \x3D			

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5.12 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.

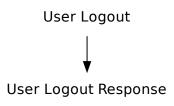
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10019 (User-
						${\sf Response},\ {\sf MsgType} = {\sf BF})$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	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

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5.13 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	geHeaderIn>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage 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		
< Reque	stHeader>							
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		
< Messa	<messagebody></messagebody>							
553	Username	Y	4	24	unsigned int	The trader ID		
39040	Pad4	U	4	28	Fixed String	not used		

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5.14 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10024 (User-
						${\sf Response,\ MsgType} = {\sf BF)}$
39020	Pad2	U	2	6	Fixed String	not used
< Respo	nseHeader>					
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

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5.15 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				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10043 (Logout,				
						MsgType = 5)				
39020	Pad2	U	2	6	Fixed String	not used				
<notifh< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></notifh<>	leader>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				
< Messa	geBody>									
553	Username	Y	4	16	unsigned int	The trader ID				
30354	VarTextLen	Y	2	20	Counter	Number of used bytes for field VarText				
						(30355).				
926	UserStatus	Y	1	22	unsigned int	The status of the User				
						Value Description				
						Forced user logout by ex-				
						change				
30355	VarText	Y	2000	23	Variable String	Error text.				
						Valid characters: $\times 09$, $\times 0A$, $\times 0D$,				
						\x20-\x7B, \x7D, \x7E				

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5.16 Throttle Update Notification

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

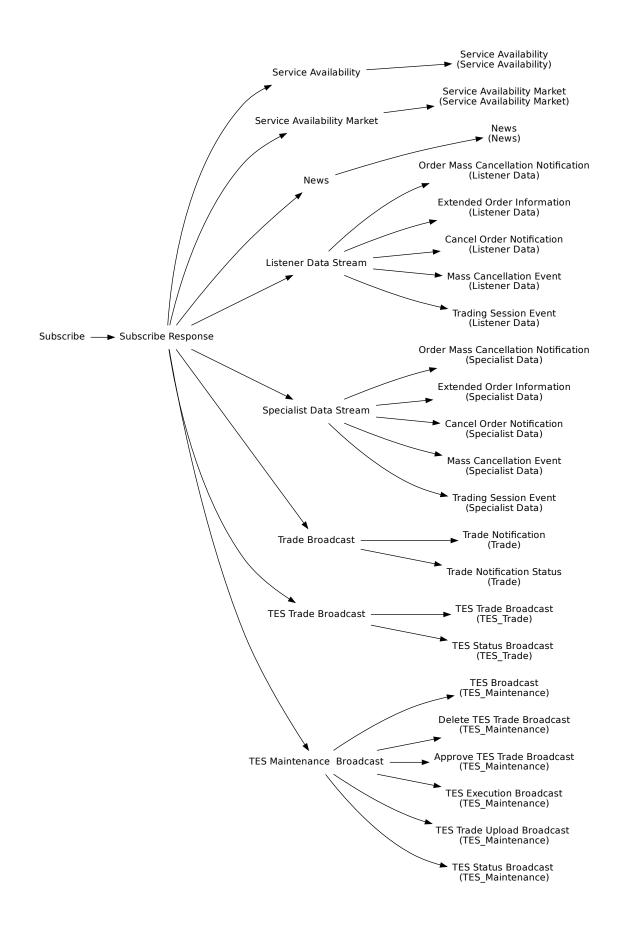
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10028 (User-				
						${\sf Notification,\ MsgType} = {\sf CB)}$				
39020	Pad2	U	2	6	Fixed String	not used				
<notifh< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></notifh<>	Header>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				
< Messa	geBody>									
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of				
						milliseconds; applicable for transac-				
						tion limit.				
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTime-				
						Interval (1614). If set to 0, throttling				
						will be switched off.				
25002	ThrottleDisconnect-	Y	4	28	unsigned int	Disconnect limit: maximum number				
	Limit					of sequential message rejects due to				
						throttle violation allowed by the T7				
						ETI.				

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5.17 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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderIn></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10025
						(ApplicationMessageRequest, Msg-
						Type = BW)
	NetworkMsgID	U	8	6	Fixed String	not used
39020		U	2	14	Fixed String	not used
	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
	SenderSubID	U	4	20	unsigned int	not used
	geBody>					
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast sub-
						scription see the ETI Manual, chapter
1055	D (A IID			20		Broadcast.
1355	RefAppIID	Y	1	28	unsigned int	Application identifier of a T7 ETI data
						stream.
						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
29020	ı aus	U	٥	_ <u>_</u> _29	i ixeu Stillig	HOL USEG

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5.18 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.

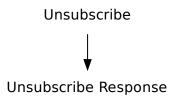
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10005
						(ApplicationMessageRequestAck,
						MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	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
< Messa	geBody>					
28727	ApplSubID	Υ	4	32	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
39040	Pad4	U	4	36	Fixed String	not used

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5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	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
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	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
< Messa	geBody>					
28728	RefApplSubID	Υ	4	24	unsigned int	Unique ID for the subscription in-
						stance assigned by the T7 system dur-
						ing broadcast subscription.
39040	Pad4	U	4	28	Fixed String	not used

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5.20 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding 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
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
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

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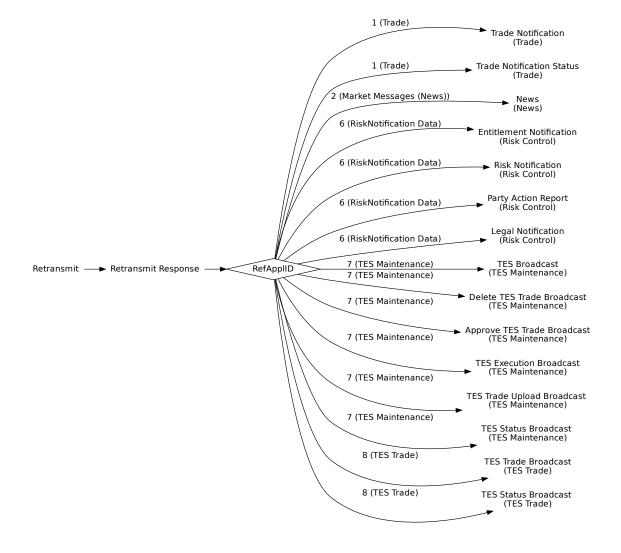
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5.21 Retransmit

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

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

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



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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	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
< Reque	stHeader>					
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
	geBody>					
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value" means first known se-
						quence 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 RefAppIID,
						SubcriptionScope and Partion-
						ID.Therefore, the PartitionID is
						required to define the scope of a
						Retransmission Request.
						Not to be set for News, Risk Control,
						and SRQS Maintenance.
1355	RefAppIID	Y	1	42	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						1 Trade
						2 News
						6 Risk Control
						7 TES Maintenance
						8 TES Trade
						9 SRQS Maintenance
39050	Pad5	U	5	43	Fixed String	not used

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5.22 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	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
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
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
< Messa,	geBody>					
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 retransmis-
						sion request (with an updated Appl-
						BegSeqNum)."no value" means the
						requested data is not available.

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

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5.23 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.

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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
< Reque	stHeader>					
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
< Messa	geBody>					
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the sup-
						ported RefAppIIDs):
						- Session Data: "no value"
						- Listener Data: session ID
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers
						are only unique per RefAppIID,
						SubcriptionScope and Partition-
						ID.Therefore, the PartitionID is
						required to define the scope of a
						Retransmit request.
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						4 Session Data
						5 Listener Data
28718	ApplBegMsgID	N	16	31	data	Beginning range of application mes-
						sage identifiers; 'no value' indicates
						first known application message iden-
						tifier.
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

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5.24 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:

- $\quad \quad \quad \quad < MessageHeaderOut>.$
- < 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding 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
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
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
< Messa	geBody>					
1349	ApplTotalMessage-	Y	2	32	unsigned int	Total number of messages (frag-
	Count					ments) included in transmission.

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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 ApplBeg-
						MsgID).
28722	RefApplLastMsgID	N	16	50	data	Last application message identifier
						known by the T7 system for a certain
						scope of RefAppIID, Subscription-
						Scope and PartitionID.
39060	Pad6	U	6	66	Fixed String	not used

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5.25 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	
< Messa	<messageheaderout></messageheaderout>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10010 (Reject,	
						MsgType = 3)	
39020	Pad2	U	2	6	Fixed String	not used	
<nrre:< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre:<>	sponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the	
						gateway	
21002		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 al-	
						ways by the gateway	
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the	
						participant for requests sent to the	
						gateway.	
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
39030	Pad3	U	3	53	Fixed String	not used	
< Messa	geBody>				T		
373	SessionRejectReason	Y	4	56	unsigned int	Error code.	
						Valid values are listed after this table.	
202E4	VarToutlan	\ \ \	2	60	Counter	Values <100 are received by FIV W-	
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We	
						will use user-defined values for appli-	
						cation level errors as well	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Υ	1	62	unsigned int	Session status.
						Value Description
						0 Session active
						4 Session logout complete
30355	VarText	Υ	2000	63	Variable String	Error text.
						Valid characters: $\times 09$, $\times 0A$, $\times 0D$,
						\x20-\x7B, \x7D, \x7E

Valid Values of SessionRejectReason (datatype SessionRejectReason)

Valid	Description
Value	
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)
228	Password timestamp not in grace period
10000	Order not found
10001	Price not reasonable
10002	Duplicate Order (CIOrdID)
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

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10010	Throttle limit for creation of complex instrument exceeded
10011	Order maintenance not allowed in current state
10013	Required min lot size not reached

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5.26 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 (RefAppIID (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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10035 (Session-
						${\sf DetailsListRequest,\ MsgType} = {\sf U5)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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

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5.27 Session List Inquire Response

This message confirms the Session List Inquire request and provides information about sessions of the own business unit. The SessionSubMode (28735) is only set for LF sessions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></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 (Session-DetailsListResponse, MsgType = U6)	
39020	Pad2	U	2	6	Fixed String	not used	
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>						
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	
<messa< td=""><td>geBody></td><td></td><td></td><td>ı</td><td></td><td></td></messa<>	geBody>			ı			
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response	
39060	Pad6	U	6	34	Fixed String	not used	
<sessi< td=""><td>ionsGrp> Cardinality: 1</td><td>- 1000, I</td><td>Record</td><td>coun</td><td>ter: NoSessions</td><td></td></sessi<>	ionsGrp> Cardinality: 1	- 1000, I	Record	coun	ter: NoSessions		
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.	
28730	>SessionMode >SessionSubMode	N	1	45	unsigned int	Session type. Value Description 1 ETI HF 2 ETI LF 3 GUI 4 FIX LF Set if SessionMode(28730) = 2(LF) Value Description 0 Regular Trading Session 2 Regular Back Office Session	
39020	>Pad2	U	2	46	Fixed String	not used	

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5.28 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10040 (Trade-
						U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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
< Messa	geBody>					
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

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5.29 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></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
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
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
< Messa	geBody>					
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
<enric< td=""><td>chmentRulesGrp> Cardi</td><td>nality: 0</td><td>) - 400,</td><td>Recoi</td><td>rd counter: NoEnr</td><td>richmentRules</td></enric<>	chmentRulesGrp> Cardi	nality: 0) - 400,	Recoi	rd counter: NoEnr	richmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
20099	>PartyIDOrigination- Market	N	1	58	unsigned int	The origination market Value Description 1 Korea Exchange
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, $\xspace \xspace \xspac$

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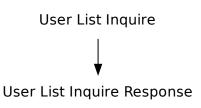
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	>PositionEffect	N	1	61	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
20096	>PartyIDTakeUp-	N	5	62	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	>PartyIDOrder-	N	7	67	Fixed String	External Member ID.
	OriginationFirm					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 com-
						ments
						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
						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 com-
						ments.
						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

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5.30 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					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10038 (Party-					
						${\sf DetailsListRequest,\ MsgType} = {\sf CF)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
< Reque	stHeader>										
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					
< Messa	<messagebody></messagebody>										
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request					

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5.31 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				
< Messa	<messageheaderout></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 (Party-DetailsListReport, MsgType = CG)				
39020	Pad2	U	2	6	Fixed String	not used				
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td>1</td><td></td></respo<>	nseHeader>				1					
5979	RequestTime	Υ	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				
< Messa	geBody>									
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				
<party< td=""><td>yDetailsGrp> Cardinalit</td><td>y: 0-10</td><td>00, Re</td><td>cord c</td><td>ounter: NoPartyD</td><td>Details Details</td></party<>	yDetailsGrp> Cardinalit	y: 0-10	00, Re	cord c	ounter: NoPartyD	Details Details				
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 Value Description 10 Trader 11 Head Trader 12 Supervisor				
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. Value Description 0 Active 1 Suspend				
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z, 0-9, \x20				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39000	>Pad1	U	1	71	Fixed String	not used

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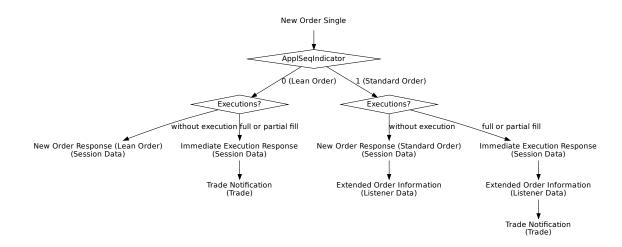
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6 Order Handling

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					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10100 (New-					
						${\sf OrderSingle,\ MsgType} = {\sf D)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>										
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the					
						participant for requests sent to the					
						gateway.					
50	SenderSubID	Υ	4	20	unsigned int	User ID.					
< Messa	geBody>										
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40)					
						is Limit (2) or Stop Limit (4).					
38	OrderQty	Υ	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.					

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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.
48	SecurityID	Y	8	56	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	64	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	•	N	8	72	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
25122	Evenuting Tundor	N	0	90		vestment decision.
25125	ExecutingTrader	IN	8	80	unsigned int	MiFID field: 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 re-
						sulting from the order.
432	ExpireDate	N	4	88	LocalMktDate	Date of order expiry. Required if
	•					TimeInForce $(59) = 6$.
1300	MarketSegmentID	Υ	4	92	signed int	Product identifier.
28744	MatchInstCrossID	N	4	96	unsigned int	Self Match Prevention ID.
2964	SelfMatchPrevention-	N	1	100	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						Reject cross on business unit
						100 level
						101 Reject cross on market level

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20096	PartyIDTakeUp-	N	5	101	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	106	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	113	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
28703	ApplSeqIndicator	Y	1	122	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
1227	ProductComplex	Y	1	123	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						12 Scaled Simple Instrument
54	Side	Y	1	124	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	O IT	V	1	105		
40	OrdType	Y	1	125	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
28710		Y	1	126	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Y	1	127	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	128	unsigned int	MiFID field: 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	129	unsigned int	MiFID field: 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
59	TimeInForce	Y	1	130	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) 4 Fill Or Kill (FOK) 6 Good Till Date (GTD) - Standard Orders only

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	131	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or 6 Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	132	unsigned int	Marks a certain order to be included in a defined auction.
						Value Description
						2 Opening or opening auction
						4 Closing or closing auction
						8 Any auction
1815	TradingCapacity	Y	1	133	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	134	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	135	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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	136	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	137	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
20038	PartyIDPosition- Account	N	32	139	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
77	PositionEffect	Y	1	171	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
20075	PartyIDLocationID	N	2	172	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

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Tag I	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-	N	1	174	Fixed String	Identifies the source of an order, in ac-
I	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values
2404	ComplianceText	N	20	175	Fixed String	This field is used to provide addi-
	•				· ·	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x 20$, $\x 22-\x 7B$,
05005	F T .4	.	10	105	F: 1.C. :	\x7D, \x7E
25007 F	FreeText1	N	12	195	Fixed String	First free-format text field for trader
						specific or customer-related com- ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008 F	FreeText2	N	12	207	Fixed String	Second free-format text field for
						trader specific or customer-related comments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
		1		1		

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	219	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	231	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
25241	PartyEndClient-	N	20	251	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
39000	Pad1	U	1	271	Fixed String	not used

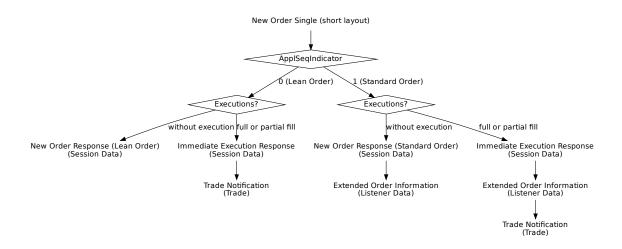
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6.2 New Order Single (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10125 (New-
						${\sf OrderSingle,\ MsgType} = {\sf D)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
44	Price	Y	8	24	PriceType	Limit price.
38	OrderQty	Υ	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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	56	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
	0	.,	_			sulting from the order.
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instru-
						ments. Should be filled with the 4
						least significant bytes of SecurityID
						(48) provided in T7 RDI and T7 RDF
20744	MatchInstCrossID	N	4	76	i.mad int	reference data. Self Match Prevention ID.
28744		N	2	76	unsigned int	Identifies an enrichment rule
25033				80	unsigned int	
2964		N	1	82	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						,
						Value Description
						Reject cross on business unit
						level
						101 Reject cross on market level

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Υ	1	83	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28703	ApplSeqIndicator	Y	1	84	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value Description
						0 No Recovery Required
						1 Recovery Required
28710	Туре	Y	1	85	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	86	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	87	unsigned int	MiFID field: 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
59	TimeInForce	Y	1	88	unsigned int	Execution and trading restriction parameters supported by T7.
						Value Description
						0 Day (GFD) Good Till Cancelled (GTC) -
						Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
18	ExecInst	Y	1	89	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Can-
						cel order (FIX value 'H 6')
						Non-persistent and Book or
						6 Cancel order (FIX value 'Q 6')
1815	TradingCapacity	Y	1	90	unsigned int	This field designates if the trader is
1015	Тайшасарасту	Į.	1	90	unsigned int	acting in the capacity of agent, trad-
						ing 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	91	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyldInvestment-	N	1	92	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124		Y	1	93	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
2404	ComplianceText	N	20	94	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
	D 16					\x7D, \x7E
39060	Pad6	U	6	114	Fixed String	not used

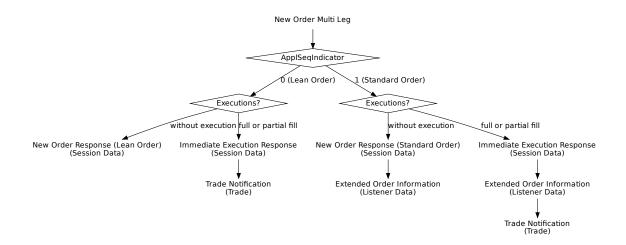
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6.3 New Order Multi Leg

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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10113 (New-
						${\sf OrderMultileg,\ MsgType} = {\sf AB)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
11	CIOrdID	N	8	24	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
48	SecurityID	Υ	8	32	signed int	Instrument identifier.
44	Price	Υ	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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	MiFID field: Client Identifier field
					_	(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	64	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	72	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Υ	4	80	signed int	Product identifier.
432	ExpireDate	N	4	84	LocalMktDate	Date of order expiry. Required if
						TimeInForce $(59) = 6$.
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUp-	N	5	92	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	•	N	7	97	Fixed String	External Member ID.
	OriginationFirm					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.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964	SelfMatchPrevention-	N	1	114	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						100 Reject cross on business unit level
						101 Reject cross on market level
1227	ProductComplex	Y	1	115	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy
54	Side	Y	1	116	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	OrdType	Y	1	117	unsigned int	Order type.
					C	Value Description
						2 Limit
						2 LIIIIIL

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck- Type	Y	1	118	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	119	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	120	unsigned int	MiFID field: 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	121	unsigned int	MiFID field: 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
18	ExecInst	Y	1	122	unsigned int	Instructions for order handling. Value Description Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
59	TimeInForce	Y	1	123	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) 4 Fill Or Kill (FOK) 6 Good Till Date (GTD) - Standard Orders only
1815	TradingCapacity	Y	1	124	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
1724	OrderOrigination	N	1	125	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	126	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader- Qualifier	Y	1	127	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
20075	PartyIDLocationID	N	2	128	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
2404	ComplianceText	N	20	130	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	150	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 Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
20038	PartyIDPosition- Account	N	32	151	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	183	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	195	Fixed String	Second 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
25009	FreeText3	N	12	207	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	219	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
25241	PartyEndClient-	N	20	239	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
28555	NoLegOnbooks	Υ	1	259	Counter	Number of InstrumentLeg repeating
						group instances. (only for on-book
						trades)
39040	Pad4	U	4	260	Fixed String	not used
<leg(< td=""><td>OrdGrp> Cardinality: 0-</td><td>144, Re</td><td>cord c</td><td>counter</td><td>: NoLegOnbooks</td><td></td></leg(<>	OrdGrp> Cardinality: 0-	144, Re	cord c	counter	: NoLegOnbooks	
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.
						Value Description
						C Close
						O Open
39050	>Pad5	U	5	267	Fixed String	not used

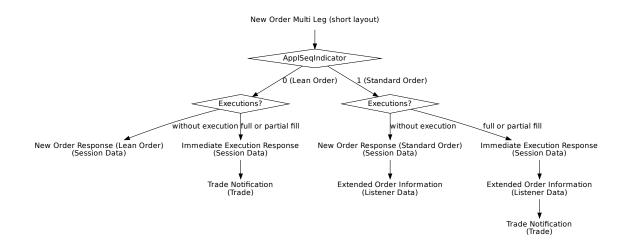
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6.4 New Order Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10129 (New-					
						${\sf OrderSingle,\ MsgType} = {\sf D)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
< Reque	stHeader>	·									
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.					
< Messa	geBody>										
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.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	64	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	72	unsigned int	MiFID field: 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 re-
						sulting 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.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	SelfMatchPrevention- Instruction	N	1	91	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level)
						Value Description Reject cross on business unit level 101 Reject cross on market level
1227	ProductComplex	Y	1	92	unsigned int	This field qualifies an instrument type on T7. Value Description 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility Strategy
54	Side	Y	1	93	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
28710	PriceValidityCheck- Type	Y	1	94	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Y	1	95	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	96	unsigned int	MiFID field: 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
18	ExecInst	Y	1	97	unsigned int	Instructions for order handling. Value Description Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	98	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) Good Till Cancelled (GTC) - Standard Orders only 3 Immediate or Cancel (IOC)
1815	TradingCapacity	Y	1	99	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1724	OrderOrigination	N	1	100	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
21222	PartyldInvestment-	N	1	101	unsigned int	MiFID field: Qualifier for field Party-
21222	DecisionMaker-	IN	1	101	unsigned int	IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124		Y	1	102	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide addi-
					_	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
20050	D. Ir	11	-	100	F: .1 C: :	\x7D, \x7E
39050	Padb	U	5	123	Fixed String	not used

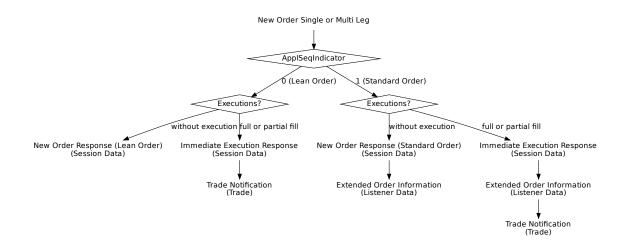
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Enhanced Trading Interface
Derivatives Message Reference

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6.5 New Order Single or Multi Leg

The New Order Request message is used by the participant to submit an order add for a Single or Multi Leg instrument. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10138 (New-
						${\sf OrderSingle,\ MsgType} = {\sf D)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
99	StopPx	N	8	32	PriceType	Stop price. Required if OrdType (40)
						is Stop (3) or used as the trigger price
						for an One-cancels-the-other order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	PartyIDClientID	N	8	40	unsigned int	MiFID field: 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.
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28744	MatchInstCrossID	N	4	56	unsigned int	Self Match Prevention ID.
432	ExpireDate	N	4	60	LocalMktDate	Date of order expiry. Required if TimeInForce $(59) = 6$.
625	TradingSessionSubID	N	1	64	unsigned int	Marks a certain order to be included in a defined auction. Value Description 2 Opening or opening auction 4 Closing or closing auction 8 Any auction
2964	SelfMatchPrevention- Instruction	N	1	65	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Value Description Reject cross on business unit level 100 Reject cross on market level

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Υ	1	66	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
40	OrdType	Y	1	67	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
28710	PriceValidityCheck-	Y	1	68	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Υ	1	69	unsigned int	Indicator for checking the maximum
25120	value effect Type value	•	•		unsigned int	order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
1724	OrderOrigination	N	1	70	unsigned int	MiFID field: Field to indicate order
					G	received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						5 access customer
20096		N	5	71	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	76	Fixed String	External Member ID.
	OriginationFirm		_			Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	83	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	Account	N	2	92	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20038	PartyIDPosition-	N	32	94	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20$, $\x30-\x39$,
						\x41-\x5A
77	PositionEffect	N	1	126	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
20075	PartyIDLocationID	N	2	127	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	129	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	130	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25007	FreeText1	N	12	150	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	162	Fixed String	Second 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
25009	FreeText3	N	12	174	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	186	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
25241	PartyEndClient-	N	20	206	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
25124	ExecutingTrader-	Y	1	226	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222		N	1	227	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
23003		N	1	228	unsigned int	MiFID field: Indication as to whether
	Reduction					the transaction reduces risk in an
						objectively measurable way in accor-
						dance with Article 57 of Directive 2014/EU. The field is only applica-
						ble for commodity derivative transac-
						tions.
						Value Description
						1 Risk reduction
						0 No risk reduction
39030	Pad3	U	3	229	Fixed String	not used
20122	PartyldInvestment-	N	8	232	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
23002		Y	1	240	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Υ	1	241	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1007	D 1 .C 1			0.40		The Call and the c
1227	ProductComplex	Y	1	242	unsigned int	This field qualifies an instrument type on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						3 egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						1 Simple instrument
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
28555	NoLegOnbooks	Y	1	243	Counter	Number of InstrumentLeg repeating
20333	Notegonbooks	ľ	1	243	Counter	group instances. (only for on-book
						trades)
1300	MarketSegmentID	Y	4	244	signed int	Product identifier.
48	SecurityID	Y	8	248	signed int	Instrument identifier.
38	OrderQty	Y	8	256	Qty	Total Order Quantity.
44	Price	N	8	264	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
54	Side	Y	1	272	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	273	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or 6 Cancel order (FIX value 'Q 6')
59	TimeInForce	Y	1	274	unsigned int	Execution and trading restriction parameters supported by T7.
<legc< td=""><td>Pad1 CheckSumCorrection Pad2_2 OrdGrp> Cardinality: 0- >LegAccount</td><td>U N U 144, Re</td><td>1 2 2 ccord c</td><td>275 276 278 counter 280</td><td>Fixed String unsigned int Fixed String :: NoLegOnbooks Fixed String</td><td></td></legc<>	Pad1 CheckSumCorrection Pad2_2 OrdGrp> Cardinality: 0- >LegAccount	U N U 144, Re	1 2 2 ccord c	275 276 278 counter 280	Fixed String unsigned int Fixed String :: NoLegOnbooks Fixed String	
564	>LegPositionEffect	Y	1	282	char	\x4D, \x50 Leg-specific field used for T7 position
304	Z Zegi OsicionEnect	•	1	202	Cital	management purposes and indicates whether the leg is submitted to open or close a position. Value Description C Close O Open
39050	>Pad5	U	5	283	Fixed String	not used

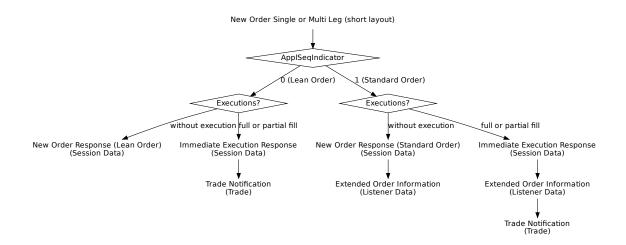
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6.6 New Order Single or Multi Leg (short layout)

This short order message layout is used by the participant to submit an order in a Single or Multi Leg instrument. 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10139 (New-
						${\sf OrderSingle,\ MsgType} = {\sf D)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
11	CIOrdID	Y	8	24	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	32	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
25123	ExecutingTrader	N	8	40	unsigned int	MiFID field: 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 re-
			_			sulting from the order.
28744		N	4	48	unsigned int	Self Match Prevention ID.
28703	ApplSeqIndicator	Y	1	52	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
20710	Disavatiti Chad	\ \	1	F2		La Partir La Cara de Partir de al
28/10	PriceValidityCheck-	Y	1	53	unsigned int	Indicator how price validity check
	Type					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	54	unsigned int	Indicator for checking the maximum
					-	order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Υ	1	55	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing 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	56	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
25124	Eve autin «Trada»	Y	1	57	unsigned int	MiFID field: Qualifier for field
23124	ExecutingTrader- Qualifier	'	1	31	unsigned int	Executing Trader. It is required to dis-
	Qualifier					tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
21222	PartyldInvestment-	N	1	58	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-				G	IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						,
2404	ComplianceText	N	20	59	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39002	Pad1_2	U	1	79	Fixed String	not used
20122	PartyldInvestment-	N	8	80	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
05000	F	.		00		vestment decision.
	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule
23002	OrderAttribute-	Y	1	90	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
1227	ProductComplex	Y	1	91	unsigned int	This field qualifies an instrument type
1221	roducteomplex	,	_		unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						Non-Standard Volatility
						Strategy

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964	SelfMatchPrevention-	N	1	92	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						100 Reject cross on business unit level
						101 Reject cross on market level
39030	Pad3	U	3	93	Fixed String	not used
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
39041	Pad4_1	U	4	100	Fixed String	not used
48	SecurityID	Y	8	104	signed int	Instrument identifier.
38	OrderQty	Y	8	112	Qty	Total Order Quantity.
44	Price	Y	8	120	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
54	Side	Y	1	128	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
18	ExecInst	Y	1	129	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or 6 Cancel order (FIX value 'Q 6')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
59	TimeInForce	Y	1	130	unsigned int	Execution and trading restriction pa-
						rameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) -
						Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
39001	Pad1_1	U	1	131	Fixed String	not used
30010	CheckSumCorrection	N	2	132	unsigned int	
39020	Pad2	U	2	134	Fixed String	not used

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Derivatives Message Reference

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6.7 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></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI		
						message layout. Value: 10101		
						(ExecutionReport, MsgType = 8)		
39020	Pad2	U	2	6	Fixed String	not used		
<responseheaderme></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 al-		
						ways 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 Avail-		
1100		.,				ability and Retransmit requests.		
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						4 Session Data		
20724	4 114 115					1 1 15		
28704	ApplMsgID	N	16	55	data	Application message identifier as-		
000		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		71		signed to an order or quote event.		
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated transaction.		
						Value Description		
						0 Not Last Message		
						1 Last Message		
Mossa	geRody>							
<messagebody></messagebody>								

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Υ	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.
48	SecurityID	Υ	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Υ	8	104	Qty	Remaining quantity of an order.
84	CxIQty	Y	8	112	Qty	Total quantity cancelled for this order.
21009	TrdRegTSEntryTime	Y	8	120	UTCTimestamp	The entry timestamp is the time of
						the creation of the order.
21008	TrdRegTSTime-	Y	8	128	UTCTimestamp	Priority timestamp.
	Priority					
39	OrdStatus	Y	1	136	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						4 Cancelled
						9 Suspended
150	ExecType	Y	1	137	char	The reason why this message was gen-
						erated.
						Value Description
						0 New
						4 Cancelled
						L Triggered
070	E 5			100		
378	ExecRestatement-	Y	2	138	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						105 IOC Order accepted
						Book or Cancel Order ac-
						cepted
						107 FOK Order accepted
						Order has been changed to
						IOC

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Υ	1	140	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
1227	ProductComplex	Y	1	141	unsigned int	This field qualifies an instrument type
1221	Troduct Complex	'	-		unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
1823	Triggered	Y	1	142	unsigned int	Indicates if an order has been previ-
					G	ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
						Z mggered oco
25159	TransactionDelay-	Y	1	143	unsigned int	Indicator for a delayed transaction
	Indicator					Value Description
						0 Transaction not delayed
						1 Transaction delayed
20702	Na Oudan Francis	Y	1	1 4 4	Canada	Number of suday as the
28790 39070		Y U	7	144 145	Counter Fixed String	Number of order events
	Pad1 erEventGrp> Cardinality				Fixed String	not used
1799		Y	8 8	152	PriceType	Price level for the order event.
1199	/ Order Evenur X	<u> </u>	0	102	i neerype	The level for the order event.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1800	>OrderEventQty	Υ	8	160	Qty	Quantity for the order event.
30060	>OrderEventMatchID	Υ	4	168	unsigned int	Unique identifier for each price level
						(match step) of an order event.
1798	>OrderEventReason	Υ	1	172	unsigned int	Action that caused the event to occur.
						Value Description 100 SMP event
39030	>Pad3	U	3	173	Fixed String	not used

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Derivatives Message Reference

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6.8 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				
<messa< td=""><td colspan="10"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI				
						message layout. Value: 10102				
						(ExecutionReport, MsgType $= 8$)				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
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	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						0 Not Last Message				
						1 Last Message				
39030	Pad3	U	3	53	Fixed String	not used				
< Messa	geBody>									
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	,	Y	8	72	signed int	Instrument identifier.				
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.				
151	LeavesQty	Y	8	88	Qty	Remaining quantity of an order.				
84	CxIQty	Y	8	96	Qty	Total quantity cancelled for this order.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	104	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						4 Cancelled
						9 Suspended
150		.,		105		
150	ExecType	Y	1	105	char	The reason why this message was generated.
						Value Description
						0 New
						4 Cancelled
						L Triggered
		.,				
378	ExecRestatement-	Y	2	106	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report (8) message.
						Value Description
						101 Order add accepted
						105 IOC Order accepted
						212 Book or Cancel Order accepted
						107 FOK Order accepted
						Order has been changed to IOC
						,
2523	CrossedIndicator	Y	1	108	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not subject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)

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ProductComplex	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1823 Triggered Y 1 110 Unsigned int Indicator for a delayed transaction 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 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Strategy 14 Non-Standard Volatility Strategy Non-Standard Volatility Non-Standard Volatility Strategy Non-Standard Volatility Non-Standard Volatility Strategy Non-Standard Volatility Non-Standard Volatility Strategy Non-Standard Volatility Strategy Non-Standard Volatility No		·				J	
1823 Triggered Y 1 110 Unsigned int Indicator Triggered OCO							Value Description
1823 Triggered Y 1 110 Unsigned int Indicator for a delayed transaction not delayed 1 Transaction Delay- Indicator Y 1 112 Counter Number of order events 1799 OrderEventGrp Cardinality: 0-100, Record counter: NOOrderEvents 1799 OrderEventGrp Cardinality: 0-100, Record counter: NOOrderEventS 1799 OrderEventQry Y 8 120 PriceType Price Ique Indicator OrderEventReason Y 1 140 Unsigned int Unsigned int Unsigned int Order Event Care of the order event. Unique identifier for each price level (match step) of an order event. Unique identifier for each price level (match step) of an order event. Value Description Unique identifier for each price level (match step) of an order event. Value Description Unique identifier for each price level (match step) of an order event. Value Description Unique identifier for each price level (match step) of an order event. Value Description Unique identifier for each price level (match step) of an order event. Value Description Value Description Unique identifier for each price level (match step) of an order event. Value Description Value Description Unique identifier for each price level (match step) of an order event. Value Description Value Descr							1 Simple instrument
1823 Triggered Y 1 110 Unsigned int Unique identifier for each price level for the order event.							2 Standard Option Strategy
Pack and Bundle Pack and B							Non-Standard Option Strat-
Second Strip							
1823 Triggered Y 1 110 Unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction not delayed 28790 NoOrderEventS Y 1 112 Counter NoUnderEventS NoOrderEventS No							4 Volatility Strategy
Triggered Y 1 110 Unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered OCO 1 Triggered OCO 1 Transaction Delay-							5 Futures Spread
1823 Triggered Y 1 110 unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO Transaction Delay- Indicator 1 111 unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO Tringered OCO Transaction not delayed 1 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 112 Counter NoUnderEvents NoorderEvents 1799 OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 OrderEventReason Y 1 140 unsigned int Output Description Value Description Description Value Description Description Value Description Description Description							6 Inter-Product Spread
Participant							7 Standard Future Strategy
11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 1823 Triggered Y 1 110 unsigned int 14 Description 15 Non-Standard Volatility Strategy 1824 Indicates if an order has been previously triggered. Value Description							8 Pack and Bundle
12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy							9 Strip
1823 Triggered Y 1 110 Unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO TransactionDelay-Indicator Y 1 111 Unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction not delayed 1 Transaction not delayed 1 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 112 Counter Number of order events 39070 Pad7 U 7 113 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 OrderEventMatchID Y 4 136 Unsigned int Unique identifier for each price level (match step) of an order event. 1798 OrderEventReason Y 1 140 Unsigned int Action that caused the event to occur. Value Description Value Desc							11 Commodity Strip
1823 Triggered Y 1 110 Unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO October Transaction Delay- Indicator Y 1 111 Unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents V V V V V V V V V							12 Scaled Simple Instrument
Strategy							Non-Standard Volatility
ously triggered. Value Description							Strategy
ously triggered. Value Description	1000	T	\ <u>\</u>	-1	110		La Produce of the control of the con
Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO Triggered OCO Indicator Value Description 0 Transaction Value Description 0 Transaction not delayed 1 Transaction not delayed 2 Triggered OCO 1 Transaction not delayed 1 Transaction not delayed 1 Transaction not delayed 2 Triggered OCO 1 Transaction not delayed 1 Transaction not delayed 1 Transaction not delayed 2 Triggered OCO 1 Transaction not delayed 1 Tra	1823	Triggerea	Y	1	110	unsigned int	·
Description							
1 Triggered Stop 2 Triggered OCO 2 Trigger							· ·
25159 TransactionDelay-Indicator TransactionDelay-Indicator TransactionDelay-Indicator TransactionDelay-Indicator TransactionDelay-Indicator Transaction not delayed Transaction not delayed Transaction not delayed Transaction delayed Transaction delayed Transaction not delayed Transaction not used Counter Number of order events Transaction not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents Transaction not delayed Price String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents Transaction not delayed Price Ivel for der events Transaction not delayed Transaction not delayed							
25159 TransactionDelay- Indicator Y 1 111 unsigned int Value Description O Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 112 Counter Number of order events 39070 Pad7 U 7 113 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 >OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 128 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Action that caused the event to occur.							
Indicator Value Description							2 Triggered OCO
28790 NoOrderEvents Y 1 112 Counter Number of order events 39070 Pad7 U 7 113 Fixed String not used **CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 >OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 128 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Action that caused the event to occur. Value Description	25159	TransactionDelay-	Υ	1	111	unsigned int	Indicator for a delayed transaction
28790 NoOrderEvents Y 1 112 Counter Number of order events 39070 Pad7 U 7 113 Fixed String not used **CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents** 1799 >OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 128 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Value Description		Indicator					Value Description
28790 NoOrderEvents Y 1 112 Counter Number of order events 39070 Pad7 U 7 113 Fixed String not used 							0 Transaction not delayed
39070 Pad7 U 7 113 Fixed String not used 							1 Transaction delayed
39070 Pad7 U 7 113 Fixed String not used 							
ConderEventGrp			-				
1799 OrderEventPx Y 8 120 PriceType Price level for the order event. 1800 OrderEventQty Y 8 128 Qty Quantity for the order event. 30060 OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 OrderEventReason Y 1 140 unsigned int Action that caused the event to occur. Value Description							
1800 >OrderEventQty Y 8 128 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Value Description		-					
30060 >OrderEventMatchID Y 4 136 unsigned int Unique identifier for each price level (match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Value Description							
(match step) of an order event. 1798 >OrderEventReason Y 1 140 unsigned int Action that caused the event to occur. Value Description						<u>-</u>	-
1798 >OrderEventReason Y 1 140 unsigned int Action that caused the event to occur. Value Description	30060	>UrderEventMatchID	Y	4	136	unsigned int	
Value Description	1700	\OrderEventPessen	~	1	140	uncianed int	,
	1/98	OrderEventReason	ĭ	1	140	unsigned int	Action that caused the event to occur.
							Value Description
							100 SMP event

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39030	>Pad3	U	3	141	Fixed String	not used

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6.9 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10103
						(ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>					
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 al-
						ways 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 Avail-
						ability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						0 Not Last Message
						1 Last Message
< N.4	ma Pardus					
< IVIessa	geBody>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Υ	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	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.
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of
						the creation of the order.
21008	TrdRegTSTime-	N	8	120	UTCTimestamp	Priority timestamp.
	Priority					
151	LeavesQty	Υ	8	128	Qty	Remaining quantity of an order.
14	CumQty	Υ	8	136	Qty	Cumulated executed quantity of an or-
						der.
84		Υ	8	144	Qty	Total quantity cancelled for this order.
1300		Y	4	152	signed int	Product identifier.
30555	NoLegExecs	Υ	2	156	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
378	ExecRestatement-	Y	2	158	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						102 Order modify accepted
						105 IOC Order accepted
						107 FOK Order accepted
						181 Ownership Changed
						Order has been changed to
						IOC
54	Side	Y	1	160	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	161	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy
						Strategy
39	OrdStatus	Y	1	162	char	Conveys the current status of an or-
						der.
						Value Description
						1 Partially filled
						2 Filled
						4 Cancelled
		.,				
150	ExecType	Y	1	163	char	The reason why this message was gen-
						erated.
						Value Description
						F Trade
1823	 Triggered	Y	1	164	unsigned int	Indicates if an order has been previ-
					G	ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
2523	CrossedIndicator	Y	1	165	unsigned int	Indicates SMP involvement.	
						Value Description	
						No crossing (Order not sub-	
						ject to crossing)	
						Cross rejected (Order subject	
						1 to crossing and match pre-	
						vented)	
25159	TransactionDelay-	Y	1	166	unsigned int	Indicator for a delayed transaction	
23139	Indicator	ľ	1	100	unsigned int		
	marcator					Value Description	
						0 Transaction not delayed	
						1 Transaction delayed	
1362	NoFills	Y	1	167	Counter	Specifies the number of partial fills in-	
						cluded in this Execution Report.	
28790	NoOrderEvents	Υ	1	168	Counter	Number of order events	
39070	Pad7	U	7	169	Fixed String	not used	
<fills(< td=""><td>Grp> Cardinality: 0-100</td><td>), Recor</td><td>d cour</td><td>nter: N</td><td>loFills</td><td></td></fills(<>	Grp> Cardinality: 0-100), Recor	d cour	nter: N	loFills		
1364	>FillPx	Y	8	176	PriceType	Price of Fill.	
1365	>FillQty	Υ	8	184	Qty	Quantity of Fill.	
28708	>FillMatchID	Y	4	192	unsigned int	Unique identifier for each price level	
						(match step) of a match event; it is	
						used for public trade reporting.	
1363	>FillExecID	Y	4	196	signed int	Private identifier of an order match	
						step event, which can be reconciled	
						with the field SideTradeID (1506) in	
						the Trade Notification.	
1443	>FillLiquidityInd	N	1	200	unsigned int	Indicates whether the order added or	
						removed liquidity. Required only for	
						execution reports generated for fills.	
						Value Description	
						2 Removed Liquidity	
						5 Triggered Stop Order	
39070	>Pad7	U	7	201	Fixed String	not used	
	mntLegExecGrp> Cardi	nality: () <i>- 600,</i>				
	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg secu-	
						rity.	
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.	
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.	

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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 No-
624	>LegSide	N	1	28	unsigned int	tification. The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. 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
<orde< td=""><td>erEventGrp> Cardinality</td><td>: 0-100</td><td>), Reco</td><td>ord cou</td><td>ınter: NoOrderEv</td><td>ents</td></orde<>	erEventGrp> Cardinality	: 0-100), Reco	ord cou	ınter: NoOrderEv	ents
1799	>OrderEventPx	Y	8	0	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.
30060	>OrderEventMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of an order event.
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur. Value Description 100 SMP event
39030	>Pad3	U	3	21	Fixed String	not used

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6.10 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	
< Messa	geHeaderOut>						
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	
20000	D. 10				F: 1.C. :	(ExecutionReport, MsgType = 8)	
39020	Pad2 <i>leaderME></i>	U	2	6	Fixed String	not used	
	I	N	8	8	UTCTimestamp	Matching angine out timesets man	
25043	TrdRegTSTimeOut NotificationIn	N	8	16	UTCTimestamp	Matching engine out timestamp.	
23043	Notificationiii	IN	0	10	O i C i iniestamp	Timestamp the gateway receives a notification message from the Matching Engine	
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway	
28727	ApplSubID	U	4	32	unsigned int	not used	
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.	
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.	
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value Description 4 Session Data	
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True	
893	J	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	
39070	Pad7	U	7	57	Fixed String	not used	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geBody>					
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	CIOrdID (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 or-
						der.
84	CxIQty	Y	8	120	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	128	signed int	Product identifier.
2424	MassOrderReportID	N	4	132	unsigned int	Mass order response identifier gener-
						ated by the exchange
30555	NoLegExecs	Y	2	136	Counter	Number of InstrmntLegExec repeat-
						ing group instances.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
378	ExecRestatement-	Υ	2	138	unsigned int	Code to further qualify th	ne field Exec-
	Reason					Type (150) of the Exec	ution Report
						(8) message.	
						Value Description	
						101 Order add accept	ed
						108 Book Order exec	uted
						Market Order tr	iggered and
						executed	
						164 One-cancels-the-	
						has been triggere	
						172 Stop Order has	been trig-
						gered	0 1 1
						150 Closing Auction	Order has
						been inactivated	Ouder hee
						152 Opening Auction been inactivated	Order has
						Any Auction Ord	er has been
						154 inactivated	er nus been
						Pending order	cancellation
						199 processed (end	
						state)	
						181 Ownership Chang	ged
						1	
54	Side	Y	1	140	unsigned int	Side of the order.	
						Value Description	
						1 Buy	
						2 Sell	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	141	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						13 Non-Standard Volatility Strategy
39	OrdStatus	Y	1	142	char	Conveys the current status of an order.
						Value Description
						1 Partially filled
						2 Filled
						9 Suspended
						4 Cancelled
150	ЕхесТуре	Y	1	143	char	The reason why this message was gen-
						erated.
						Value Description
						F Trade
						9 Suspended
1823	Triggered	Y	1	144	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
2523	CrossedIndicator	Υ	1	145	unsigned int	Indicates SMP involvement.	
						Value Description	
						No crossing (Order not sub-	
						ject to crossing)	
						Cross rejected (Order subject	
						1 to crossing and match pre-	
						vented)	
30011	FIXCIOrdID	N	20	146	Fixed String	User defined client order ID	
30011	T IXCIOIUID	I N	20	140	Tixed String	Valid characters: \x20-\x7E	
1362	NoFills	Y	1	166	Counter	Specifies the number of partial fills in-	
1332			_		Country.	cluded in this Execution Report.	
28790	NoOrderEvents	Y	1	167	Counter	Number of order events	
<fills< td=""><td>Grp> Cardinality: 0-100</td><td>), Recor</td><td>d cour</td><td>nter: N</td><td>loFills</td><td></td></fills<>	Grp> Cardinality: 0-100), Recor	d cour	nter: N	loFills		
1364	>FillPx	Υ	8	168	PriceType	Price of Fill.	
1365	>FillQty	Υ	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	
20070	. D. 17		7	102	F: 1.C. :		
39070	>Pad7 mntLegExecGrp> Cardi	U nality: (7	193	Fixed String	not used	
602	1	Y	<i>7-000,</i> 8	0	signed int	Instrument identifier of the leg secu-	
002	/ LegoecuntyID	'	U		Signed IIIL	rity.	
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.	
1418	-	Y	8	16	Qty	Quantity executed in this leg fill.	
	,0				٩٠)	The state of the s	

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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 No-
624	>LegSide	N	1	28	unsigned int	tification. The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. 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
<orde< td=""><td>erEventGrp> Cardinality</td><td>: 0-100</td><td>), Reco</td><td>ord cou</td><td>ınter: NoOrderEv</td><td>ents</td></orde<>	erEventGrp> Cardinality	: 0-100), Reco	ord cou	ınter: NoOrderEv	ents
1799	>OrderEventPx	Y	8	0	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.
30060	>OrderEventMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of an order event.
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur. Value Description 100 SMP event
39030	>Pad3	U	3	21	Fixed String	not used

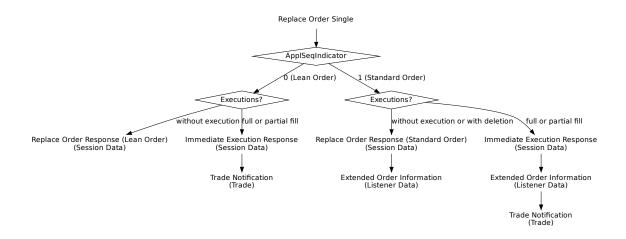
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6.11 Replace Order Single

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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10106 (Order-
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	8	64	Qty	Total Order Quantity.
99	StopPx	N	8	72	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	80	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	88	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	96	unsigned int	MiFID field: 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 re-
						sulting from the order.
432	ExpireDate	N	4	104	LocalMktDate	Date of order expiry. Required if
						TimeInForce $(59) = 6$.
1300	<u> </u>	Y	4	108	signed int	Product identifier.
28744	MatchInstCrossID	N	4	112	unsigned int	Self Match Prevention ID.
20655	${\sf TargetPartyIDSession-}$	N	4	116	unsigned int	Session ID.
	ID					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964	SelfMatchPrevention-	N	1	120	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						Reject cross on business unit
						101 Reject cross on market level
20096	PartyIDTakeUp-	N	5	121	Fixed String	Take-up Member Short Name.
20030	TradingFirm		3	121	r ixed String	Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	126	Fixed String	External Member ID.
20015	OriginationFirm		•	120	r ixed String	Valid characters: A-Z, 0-9, \x20
20032	_	N	9	133	Fixed String	Final Beneficiary
	, arey, 2 2 en en en ar y					Valid characters: A-Z, 0-9, \x20
28703	ApplSeqIndicator	Υ	1	142	unsigned int	Indicates if the order is a Lean Order
					· ·	or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
1227	ProductComplex	Υ	1	143	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						12 Scaled Simple Instrument
54	Side	Y	1	144	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	OrdType	Y	1	145	unsigned int	Order type.
					G 44 J	Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
						4 Stop Lillit

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck-	Y	1	146	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
05106	VI CLIT VI			1.47		
25126	ValueCheckTypeValue	Y	1	147	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
22002	O. L. Aug H. L.	Y	1	140		MiFID field: Indication as to whether
23002		Y	1	148	unsigned int	
	LiquidityProvision					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	TimeInForce	Y	1	149	unsigned int	Execution and trading restriction pa-
					G	rameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) -
						Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
						Good Till Date (GTD) -
						Standard Orders only

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	150	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value
						'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or
						6 Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	151	unsigned int	Marks a certain order to be included
						in a defined auction.
						Value Description
						2 Opening or opening auction
						4 Closing or closing auction
						8 Any auction
1815	TradingCapacity	Υ	1	152	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing 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	153	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	154	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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	N	1	155	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	156	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
20038	PartyIDPosition- Account	N	32	158	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30-\x39$, $\x41-\x5A$
77	PositionEffect	Y	1	190	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
28743	OwnershipIndicator	Y	1	191	unsigned int	Indicator to change the ownership of an order Value Description 0 Do not change ownership Change ownership to executing party (User ID)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	PartyIDLocationID	N	2	192	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	194	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values
2404	ComplianceText	N	20	195	Fixed String	This field is used to provide addi-
					J	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
25007	FreeText1	N	12	215	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	227	Fixed String	Second 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	239	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	251	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
25241	PartyEndClient-	N	20	271	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
39050	Pad5	U	5	291	Fixed String	not used

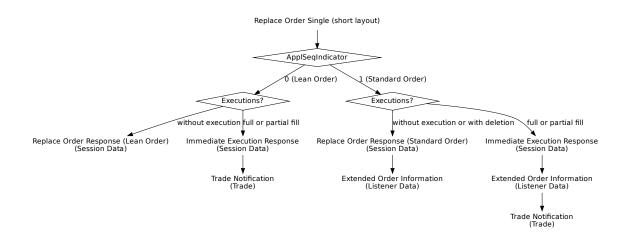
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6.12 Replace Order Single (short layout)

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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10126 (Order-
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
41	OrigClOrdID	Υ	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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	64	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	72	unsigned int	MiFID field: 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 re-
20040	C: 1 C :: 1D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		00		sulting from the order.
30048	SimpleSecurityID	Y	4	80	unsigned int	Instrument identifier for simple instru-
						ments. 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		N	2	88	unsigned int	Identifies an enrichment rule
2964		N	1	90	unsigned int	Indicate the instruction for SMP.
2904	Instruction	I N	1	90	unsigned int	If MatchInstCrossID (28744) is set
	matraction					then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						Reject cross on business unit
						100 level
						101 Reject cross on market level

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Υ	1	91	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28710	PriceValidityCheck-	Y	1	92	unsigned int	Indicator how price validity check
	Type					should be performed by the ex-
						change(see the ETI Manual, chapter Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	93	unsigned int	Indicator for checking the maximum
					0	order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
23002	OrderAttribute-	Y	1	94	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
EU	TimeInForce	Y	1	95	unsigned int	Execution and trading restriction pa-
39	i illiellii Orce	i i	1	90	unsigned int	rameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) - Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
						7 1 (1 OK)
	1					1

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Υ	1	96	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
18	ExecInst	Y	1	97	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or
						6 Cancel order (FIX value 'Q
						6')
1815	TradingCapacity	Y	1	98	unsigned int	This field designates if the trader is
1013	Truding cupacity		_		ansigned int	acting in the capacity of agent, trad-
						ing 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	99	unsigned int	MiFID field: Field to indicate order
					S	received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyldInvestment-	N	1	100	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124	Executing Trader-	Y	1	101	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
0.40.4	C II T	N.		100	F: 16. :	The Color of the Color
2404	ComplianceText	N	20	102	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
20252	D 16			100	F: 10:	\x7D, \x7E
39060	Pad6	U	6	122	Fixed String	not used

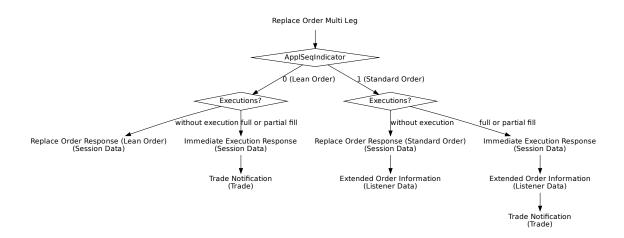
Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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6.13 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			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10114 (Multileg-			
						${\sf OrderCancelReplace,\ MsgType} = {\sf AC)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>								
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.			
< Messa	geBody>								
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.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	Υ	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	8	64	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	72	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	80	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	88	unsigned int	MiFID field: 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 re-
1200	M 1 .C .ID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		0.0		sulting from the order.
	MarketSegmentID	Y	4	96	signed int	Product identifier.
432	ExpireDate	N	4	100	LocalMktDate	Date of order expiry. Required if
20744	MatchInstCrossID	NI	1	104	ciemed int	TimeInForce (59) = 6. Self Match Prevention ID.
28744		N	4	104	unsigned int	
20655	TargetPartyIDSession-ID	N	4	108	unsigned int	Session ID.
20096		N	5	112	Fixed String	Take-up Member Short Name.
20090	PartyIDTakeUp- TradingFirm	IN	J	112	Fixed String	Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	117	Fixed String	External Member ID.
20013	OriginationFirm	IN	′	111	rixed String	
20022		N	9	124	Fived String	Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	IN	9	124	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Υ	1	133	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
2964	SelfMatchPrevention-	N	1	134	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						Reject cross on business unit
						level
						101 Reject cross on market level
1227	ProductComplex	Y	1	135	unsigned int	This field qualifies an instrument type
1221	roducteomplex		-	155	unsigned int	on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						3 egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						Non-Standard Volatility
						13 Strategy
				-		
54	Side	Y	1	136	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	OrdType	Y	1	137	unsigned int	Order type.
40	Отатуре	'	1	131	ansigned int	
						Value Description
						2 Limit

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck-	Υ	1	138	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	139	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	140	unsigned int	MiFID field: 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
18	ExecInst	Y	1	141	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	142	unsigned int	Execution and trading restriction pa-
						rameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) - Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
						Good Till Date (GTD) - Standard Orders only

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815		Req'd Y	1	143	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
28743	OwnershipIndicator	Y	1	144	unsigned int	Indicator to change the ownership of an order Value Description 0 Do not change ownership Change ownership to executing party (User ID)
1724	OrderOrigination	N	1	145	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	146	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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	147	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	PartyIDLocationID	N	2	148	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	150	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values
2404	ComplianceText	N	20	151	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
20038	PartyIDPosition-	N	32	171	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A
25007	FreeText1	N	12	203	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

Deutsche Börse Group

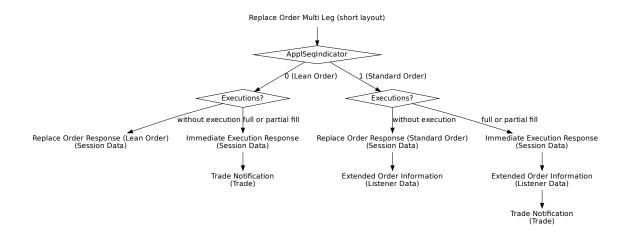
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
25008	FreeText2	N	12	215	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E				
25009	FreeText3	N	12	227	Fixed 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	FIXCIOrdID	N	20	239	Fixed String	User defined client order ID Valid characters: \x20-\x7E				
25241	PartyEndClient- Identification	N	20	259	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F				
28555	NoLegOnbooks	Y	1	279	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades)				
<legc< td=""><td colspan="10"><legordgrp> Cardinality: 0 - 144, Record counter: NoLegOnbooks</legordgrp></td></legc<>	<legordgrp> Cardinality: 0 - 144, Record counter: NoLegOnbooks</legordgrp>									
2680	>LegAccount	N	2	280	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50				
564	>LegPositionEffect	Y	1	282	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. Value Description C Close O Open				
39050	>Pad5	U	5	283	Fixed String	not used				

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6.14 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
<messa< th=""><th>geHeaderIn></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10130 (Order-
						${\sf CancelReplaceRequest,\ MsgType\ =\ }$
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	72	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	80	unsigned int	MiFID field: 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 re-
						sulting 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.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	SelfMatchPrevention- Instruction	N	1	99	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Value Description Reject cross on business unit level 101 Reject cross on market level
1227	ProductComplex	Y	1	100	unsigned int	This field qualifies an instrument type on T7. Value Description 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility Strategy
54	Side	Y	1	101	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
28710	PriceValidityCheck- Type	Y	1	102	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Υ	1	103	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
23002		Y	1	104	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
18	ExecInst	Y	1	105	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value
						1 'H')
						Non-persistent Order (FIX
						value 'Q')
F0	Т:	Y	1	106		Francisco and tradical restriction as
59	TimeInForce	Y	1	106	unsigned int	Execution and trading restriction parameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) -
						Standard Orders only 3 Immediate or Cancel (IOC)
						3 immediate or Cancer (IOC)
1815	TradingCapacity	Y	1	107	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker

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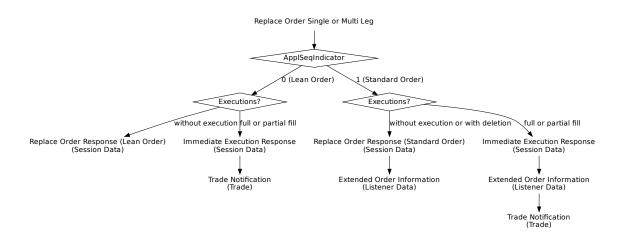
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1724	OrderOrigination	N	1	108	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
21222	PartyldInvestment-	N	1	109	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124		Y	1	110	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
2404	ComplianceText	N	20	111	Fixed String	This field is used to provide addi-
					,	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39050	Pad5	U	5	131	Fixed String	not used

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6.15 Replace Order Single or Multi Leg

This message is used to replace an existing order in a Single or Multi Leg 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10140 (Order-
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
<messa,< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geBody>					
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.

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
99	StopPx	N	8	48	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	56	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
28744	MatchInstCrossID	N	4	72		sulting from the order. Self Match Prevention ID.
		N	4	76	unsigned int LocalMktDate	
432	ExpireDate	IN	4	10	LocalivikiDate	Date of order expiry. Required if TimeInForce $(59) = 6$.
20655	TargetPartyIDSession-	N	4	80	unsigned int	Session ID.
20033	ID	IN	4	00	unsigned int	Jession ID.
625	TradingSessionSubID	N	1	84	unsigned int	Marks a certain order to be included
					9	in a defined auction.
						Value Description
						2 Opening or opening auction
						4 Closing or closing auction
						8 Any auction
						7 my duction
28743	OwnershipIndicator	Y	1	85	unsigned int	Indicator to change the ownership of
						an order
						Value Description
						0 Do not change ownership
						1 Change ownership to execut-
						ing party (User ID)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Υ	1	86	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
40	OrdType	Y	1	87	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
28710	PriceValidityCheck-	Y	1	88	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Υ	1	89	unsigned int	Indicator for checking the maximum
25120	value effect Type value	'	_		unsigned int	order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
1724	OrderOrigination	N	1	90	unsigned int	MiFID field: Field to indicate order
	_				-	received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						5 access customer
20096		N	5	91	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	96	Fixed String	External Member ID.
0600	OriginationFirm			100		Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	103	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	Account	N	2	112	Fixed String	Account mnemonic as agreed between
						buy and sell sides, e.g. broker and in-
						stitution or investor/intermediary and
						fund manager. Only applicable for
						single leg instruments.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20038	PartyIDPosition-	N	32	114	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20$, $\x30-\x39$,
						\x41-\x5A
77	PositionEffect	N	1	146	char	Indicates whether the resulting po-
						sition after a trade should be an
						opening position or closing position.
						Used for omnibus accounting - where
						accounts are held on a gross ba-
						sis instead of being netted together.
						Mandatory for single leg instruments.
						Value Description
						C Close
						O Open
20075	PartyIDLocationID	N	2	147	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-	N	1	149	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut- ing Broker
						Other, including Other-
						D provided Screen
						* More values
						Word values
2404	ComplianceText	N	20	150	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
25007	FreeText1	N	12	170	Fived Ctring	\x7D, \x7E First free-format text field for trader
23007	i ree rexti	IN	12	110	Fixed String	specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	182	Fixed String	Second 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	194	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
30011	FIXCIOrdID	N	20	206	Fixed Ctrine	\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOIGID	IN	20	200	Fixed String	Valid characters: \x20-\x7E
25241	PartyEndClient-	N	20	226	Fixed String	End client identifier.
25241	Identification	14	20	220	Tixed String	Valid characters: A-Z, 0-9, \x20,
	Tachini Cation					\x5F
25124	Executing Trader-	N	1	246	unsigned int	MiFID field: Qualifier for field
	Qualifier				G	Executing Trader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						, ,
21222		N	1	247	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
20122	PartyldInvestment-	N	8	248	unsigned int	MiFID field: Investment decision
	DecisionMaker				9	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 in-
						vestment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-	Υ	1	256	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
1015	T. P. C	V	1	257		This Call has a second of the real second
1815	TradingCapacity	Y	1	257	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad- ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
						o iviai ket iviakei
1227	ProductComplex	Υ	1	258	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964	SelfMatchPrevention-	N	1	259	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						Reject cross on business unit
						level
						101 Reject cross on market level
28555	NoLegOnbooks	Y	1	260	Counter	Number of InstrumentLeg repeating
						group instances. (only for on-book
						trades) Must be zero for single leg in-
						struments.
39030	Pad3	U	3	261	Fixed String	not used
1300	MarketSegmentID	Y	4	264	signed int	Product identifier.
39040	Pad4	U	4	268	Fixed String	not used
48	SecurityID	Y	8	272	signed int	Instrument identifier.
38	OrderQty	Υ	8	280	Qty	Total Order Quantity.
44	Price	N	8	288	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
54	Side	Y	1	296	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
18	ExecInst	Y	1	297	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX
						value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or
						6 Cancel order (FIX value 'Q
						6')

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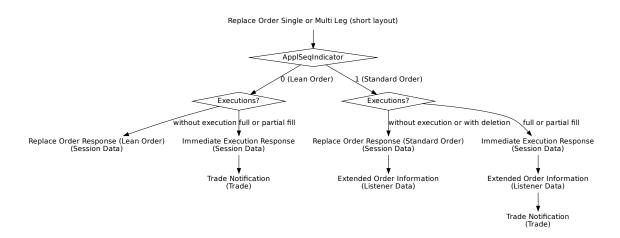
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
59	TimeInForce	Y	1	298	unsigned int	Execution and trading restriction parameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) - Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
						Good Till Date (GTD) -
						Standard Orders only
39000		U	1	299	Fixed String	not used
30010	CheckSumCorrection	N	2	300	unsigned int	
	Pad2_3	U	2	302	Fixed String	not used
	OrdGrp> Cardinality: 0-					
2680	>LegAccount	N	2	304	Fixed String	Leg-specific account to book trades
						and keep positions on.
						Valid characters: 1-9, \x41, \x47,
						\x4D, \x50
564	>LegPositionEffect	Y	1	306	char	Leg-specific field used for T7 position
						management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open
39050	>Pad5	U	5	307	Fixed String	not used

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6.16 Replace Order Single or Multi Leg (short layout)

This short order message layout is used by the participant to replace an order in a Single or Multi Leg 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10141 (Order-
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	40	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: 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 re-
						sulting from the order.
28744		N	4	56	unsigned int	Self Match Prevention ID.
28703	ApplSeqIndicator	Y	1	60	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
20710	Disavatiti Chad	\ \ \	1	61		La Partir de la companya de la compa
28710	PriceValidityCheck-	Y	1	61	unsigned int	Indicator how price validity check
	Type					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	62	unsigned int	Indicator for checking the maximum
					Č	order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	63	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	64	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
25124	Executing Trader- Qualifier	Y	1	65	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	66	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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
2404	ComplianceText	N	20	67	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39002	Pad1_2	U	1	87	Fixed String	not used
20122	PartyldInvestment-	N	8	88	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
05000	F	.		0.0		vestment decision.
	EnrichmentRuleID	N	2	96	unsigned int	Identifies an enrichment rule
23002	OrderAttribute-	Y	1	98	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
1227	ProductComplex	Y	1	99	unsigned int	This field qualifies an instrument type
1221	roducteomplex	,	_		unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						Non-Standard Volatility
						Strategy

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964	SelfMatchPrevention-	N	1	100	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set
						then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						Value Description
						100 Reject cross on business unit level
						101 Reject cross on market level
39030	Pad3	U	3	101	Fixed String	not used
	MarketSegmentID	Υ	4	104	signed int	Product identifier.
39041	_	U	4	108	Fixed String	not used
48	SecurityID	Υ	8	112	signed int	Instrument identifier.
38	OrderQty	Υ	8	120	Qty	Total Order Quantity.
44	Price	N	8	128	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
54	Side	Υ	1	136	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
18	ExecInst	Y	1	137	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or 6 Cancel order (FIX value 'Q 6')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
59	TimeInForce	Y	1	138	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) 4 Fill Or Kill (FOK)
39001	Pad1_1	U	1	139	Fixed String	not used
30010	_	N	2	140	unsigned int	
39020	Pad2	U	2	142	Fixed String	not used

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6.17 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10108
						(ExecutionReport, MsgType $= 8$)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Υ	8	88	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Υ	8	96	Qty	Remaining quantity of an order.
14	CumQty	Υ	8	104	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Υ	8	112	Qty	Total quantity cancelled for this order.
39	OrdStatus	Υ	1	120	char	Conveys the current status of an or-
						der.
						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 gen-
						erated.
						Value Description
						4 Cancelled
						5 Replaced
						L Triggered
378		Y	2	122	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						Book or Cancel Order ac-
						cepted
						107 FOK Order accepted
						Order has been changed to
						IOC
2522	Cusasadladissis	\	1	104		Indicates CMD involvers to
2523	CrossedIndicator	Y	1	124	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)

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1227 ProductComplex Y 1 125 unsigned int This field qualifies an instrument typon T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 12 Scaled Simple Instrument	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
on T7. Value Description							This field qualifies an instrument type
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 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 8 Pack and Bundle 9 Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Non-Standard Volatility Strategy Non-Standard Volatility Strategy Non-Standard Volatility Strategy Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO 2 Tr		·				G	. , , , , , , , , , , , , , , , , , , ,
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 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volat							Value Description
Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatilit Strategy 11 Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO 25159 TransactionDelay- 1 127 unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used							1 Simple instrument
1823 Triggered Y 1 126 unsigned int Indicates if an order has been previously triggered. Value Description							2 Standard Option Strategy
Page							Non-Standard Option Strat-
Section Strip Strip Strip Strip Strip Stradard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 12 Scaled Simple Instrument Scaled Simple Instrument Strategy Strategy Strategy Strip 12 Scaled Simple Instrument Strategy Strateg							
B23 Triggered Y 1 126 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 1 127 Unsigned int Unique Description 0 Transaction delayed 1 Transaction not delayed 1 Transaction delayed 1 Transaction not delayed 1 Transaction delayed 1 Transaction not delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used							4 Volatility Strategy
Tiggered Y 1 126 Unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO 1 Transaction Delay-Indicator Y 1 127 Unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction delayed 1 Transa							5 Futures Spread
B Pack and Bundle 9 Strip 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatilit Strategy Volatilit Strategy Value Description 0 Not Triggered 1 Triggered Triggered 1 Triggered Triggered Triggered Triggered Triggered Triggered T							6 Inter-Product Spread
9 Strip 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatilit Strategy 1 126 unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO Transaction Delay- Indicator 1 Transaction not delayed 1 Transaction not delay							7 Standard Future Strategy
1823 Triggered Y 1 126 unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered Stop 2 Triggered OCO 25159 TransactionDelay-Indicator Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price level for an order event. Unique identifier for each price level for an order event. 100 Unique identifier for each price level for an order event. 110 Commodity Strip 121 Scaled Simple Instrument 12 Scaled Simple Instrument 13 Non-Standard Volatility 12 Scaled Simple Instrument 13 Non-Standard Volatility 14 Strategy 15 Value Description 16 Unique identifier for each price level for the order event. 1799 OrderEventAtchID Y 4 152 unsigned int Unique identifier for each price level (match step) of an order event.							8 Pack and Bundle
1823 Triggered Y 1 126 unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered Stop 2 Triggered OCO 25159 TransactionDelay- Indicator Value Description 0 Not Triggered oco 1 Triggered OCO Value Description 0 Not Triggered 1 Triggered OCO Value Description 0 Transaction not delayed transaction Value Description 0 Transaction not delayed 1 Transaction not delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 SorderEventPx Y 8 136 PriceType Price level for the order event. 1800 SorderEventQty Y 8 144 Qty Quantity for the order event. 30060 SorderEventMatchID Y 4 152 unsigned int Unique identifier for each price level (match step) of an order event.							9 Strip
1823 Triggered Y 1 126 Unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO 25159 TransactionDelay- Indicator Y 1 127 Unsigned int Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction not							
1823 Triggered Y 1 126 Unsigned int Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO							
Triggered Y 1 126 unsigned int Indicates if an order has been prevously triggered. Value Description 0 Not Triggered 1 Triggered							13
ously triggered. Value Description							Strategy
ously triggered. Value Description	1823	Triggered	Y	1	126	unsigned int	Indicates if an order has been previ-
Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO	1025	THE GET CO		-	120	unsigned int	· ·
O Not Triggered 1 Triggered Stop 2 Triggered OCO							
1 Triggered Stop 2 Triggered OCO 25159 TransactionDelay-							
2 Triggered OCO 25159 TransactionDelay- Indicator Y 1 127 unsigned int Value Description O Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price level for the order event. Unique identifier for each price level for the order event.							
25159 TransactionDelay- Indicator Y 1 127 unsigned int Value Description 0 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used COrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 >OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price level (match step) of an order event.							
Indicator Value Description 0 Transaction not delayed 1 Transaction delayed 28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 >OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price level (match step) of an order event.							2 Miggered OCO
28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used **CorderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents 1799 >OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 >OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price level (match step) of an order event.	25159	TransactionDelay-	Υ	1	127	unsigned int	Indicator for a delayed transaction
28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used 		Indicator					Value Description
28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used 							<u> </u>
28790 NoOrderEvents Y 1 128 Counter Number of order events 39070 Pad7 U 7 129 Fixed String not used 							
39070Pad7U7129Fixed Stringnot used< OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents1799> OrderEventPxY8136PriceTypePrice level for the order event.1800> OrderEventQtyY8144QtyQuantity for the order event.30060> OrderEventMatchIDY4152unsigned intUnique identifier for each price levent.(match step) of an order event.							
				1			Number of order events
1799 OrderEventPx Y 8 136 PriceType Price level for the order event. 1800 OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price levent. (match step) of an order event.						_	
1800 >OrderEventQty Y 8 144 Qty Quantity for the order event. 30060 >OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price lev (match step) of an order event.		,					
30060 >OrderEventMatchID Y 4 152 unsigned int Unique identifier for each price lev (match step) of an order event.							
(match step) of an order event.							•
	30060	>OrderEventMatchID	Y	4	152	unsigned int	
1790 OrderEventReason 1 1 150 unsigned int Action that caused the event to occu	1700	> OudouF+D	\	1	156	umatama di No	1
	1/98	>UrderEventKeason	Y	1	156	unsigned int	Action that caused the event to occur.
							Value Danie :
Value Description							
100 SMP event							100 SMP event

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39030	>Pad3	U	3	157	Fixed String	not used

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6.18 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
< Messa	geHeaderOut>				'	
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10107
						(ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>					
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 al-
						ways 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 Avail-
						ability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						0 Not Last Message
						1 Last Message
- 1 1	ma Da ali in					
< IVIessa	geBody>					

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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	CIOrdID	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	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 or-
						der.
84	CxIQty	Y	8	128	Qty	Total quantity cancelled for this order.
21008	0	Y	8	136	UTCTimestamp	Priority timestamp.
	Priority					
39	OrdStatus	Y	1	144	char	Conveys the current status of an or-
						der.
						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 gen-
						erated.
						Value Description
						4 Cancelled
						5 Replaced
						L Triggered

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-	Υ	2	146	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						212 Book or Cancel Order accepted
						107 FOK Order accepted
						Order has been changed to IOC
2523	CrossedIndicator	Y	1	148	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
1227	ProductComplex	Υ	1	149	unsigned int	This field qualifies an instrument type
	·				_	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy

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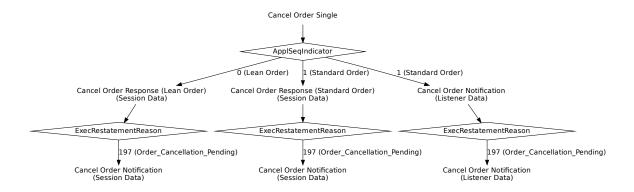
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1823	Triggered	Y	1	150	unsigned int	Indicates if an order has been previously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
25159	TransactionDelay-	Y	1	151	unsigned int	Indicator for a delayed transaction
	Indicator					Value Description
						0 Transaction not delayed
						1 Transaction delayed
28790	NoOrderEvents	Y	1	152	Counter	Number of order events
39070	Pad7	U	7	153	Fixed String	not used
<orde< td=""><td>erEventGrp> Cardinality</td><td>: 0-100</td><td>, Reco</td><td>ord cou</td><td>ınter: NoOrderEv</td><td>rents</td></orde<>	erEventGrp> Cardinality	: 0-100	, Reco	ord cou	ınter: NoOrderEv	rents
1799	>OrderEventPx	Y	8	160	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	168	Qty	Quantity for the order event.
30060	>OrderEventMatchID	Y	4	176	unsigned int	Unique identifier for each price level
						(match step) of an order event.
1798	>OrderEventReason	Y	1	180	unsigned int	Action that caused the event to occur.
						Value Description
						100 SMP event
39030	>Pad3	U	3	181	Fixed String	not used

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Derivatives Message Reference

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6.19 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10109 (Order-
						${\sf CancelRequest,\ MsgType} = {\sf F)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment-	N	8	56	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	76	unsigned int	Session ID that entered the order.
	ID					
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						5 access customer
21222	PartyldInvestment-	N	1	81	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124		N	1	82	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

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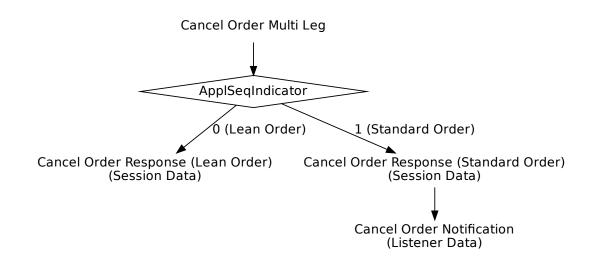
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30011	FIXCIOrdID	N	20	83	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39050	Pad5	U	5	123	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

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6.20 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			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10123 (Order-			
						${\sf CancelRequest,\ MsgType} = {\sf F)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>								
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.			
< Messa	geBody>								
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.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	48	signed int	Instrument identifier.
20122	PartyldInvestment-	N	8	56	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	76	unsigned int	Session ID.
	ID					
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
21222	PartyldInvestment-	N	1	81	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person

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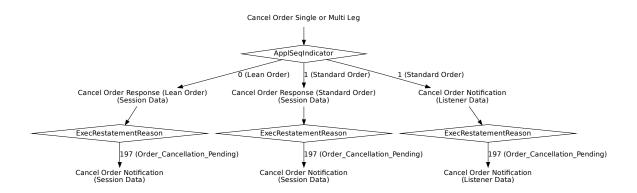
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-	Υ	1	82	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
30011	FIXCIOrdID	N	20	83	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
39050	Pad5	U	5	123	Fixed String	not used

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6.21 Cancel Order Single or Multi Leg

This message is used to cancel a single or complex 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				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10142 (Order-				
						${\sf CancelRequest,\ MsgType} = {\sf F)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>									
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.				
< Messa	geBody>									
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.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment-	N	8	56	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	76	unsigned int	Session ID.
	ID					
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						5 access customer
21222	PartyldInvestment-	N	1	81	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						, ,
25124	ExecutingTrader-	Υ	1	82	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						, , , , , , , , , , , , , , , , , , , ,

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Derivatives Message Reference

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30011	FIXCIOrdID	N	20	83	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39050	Pad5	U	5	123	Fixed String	not used

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6.22 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				
<messag< td=""><td colspan="10"><messageheaderout></messageheaderout></td></messag<>	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
20522	T 1 15					cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI				
						message layout. Value: 10110				
20020	D. 10	- 11		-	F: . I C: :	(ExecutionReport, MsgType = 8)				
39020		U	2	6	Fixed String	not used				
	nseHeaderME>				LITCT:	La Carata a Cita La				
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the				
01000	T ID TCT: 1	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		1.0	UTCT:	gateway				
21002		Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	<u> </u>	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 al-				
						ways 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 Avail-				
						ability and Retransmit requests.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.				
						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.				
						Value Description				
						1 Last Message				
<messa<sub>{</messa<sub>	geBody>									
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the				
						T7 System; it remains constant over				
						the lifetime of an order.				

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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	OrigClOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	96	signed int	Instrument identifier.
17		Υ	8	104	UTCTimestamp	Transaction timestamp.
14	CumQty	Υ	8	112	Qty	Cumulated executed quantity of an or-
						der.
84		Υ	8	120	Qty	Total quantity cancelled for this order.
39	OrdStatus	Υ	1	128	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of
						Order Cancel Request)
						9 Suspended
150	F T	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	100	1	T
150	ЕхесТуре	Y	1	129	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result
						of Order Cancel Request)
378	ExecRestatement-	Y	2	130	unsigned int	Code to further qualify the field Exec-
	Reason		_		a	Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						197 Pending order deletion
						Pending order cancellation 199 processed (end of FREEZE
						199 processed (end of FREEZE state)
	L	I				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	132	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
25159	TransactionDelay-	Y	1	133	unsigned int	Indicator for a delayed transaction
	Indicator					Value Description
						0 Transaction not delayed
						1 Transaction delayed
39020	Pad2	U	2	134	Fixed String	not used

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6.23 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10111
						(ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
21002		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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	geBody>					
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
	0 : 00 115	N.		70		for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
40	C ID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		00		the specific order.
48	,	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	Υ	8	96	Qty	Cumulated executed quantity of an or-
						der.
84	CxlQty	Υ	8	104	Qty	Total quantity cancelled for this order.
39	OrdStatus	Υ	1	112	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of
						Order Cancel Request)
						9 Suspended
150	Гот	Y	1	110	-1 -	The second second
150	ExecType	Y	1	113	char	The reason why this message was generated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result
						of Order Cancel Request)
378	ExecRestatement-	Y	2	114	unsigned int	Code to further qualify the field Exec-
	Reason		_		a	Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						197 Pending order deletion

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6.24 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
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	Υ	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	57	Fixed String	not used
	geBody>			I		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
	CIO IID					the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
41	0 : 00 110	N.		00		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.
40	Conveite ID	Y	0	88	cianad int	Instrument identifier.
17	SecurityID ExecID	Y	8	96	signed int UTCTimestamp	
14	CumQty	Y	 8	104	Qty	Transaction timestamp. Cumulated executed quantity of an or-
14	CumQty	'	0	104	Qty	der.
84	CxlQty	Υ	8	112	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.
20036	PartyIDEntering-	N	4	124	unsigned int	Entering User ID.
	Trader					
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.
378	ExecRestatement-	Y	2	132	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						122 Instrument State Change
						197 Pending order deletion
						Pending order cancellation
						199 processed (end of FREEZE
						state)
						261 Panic Cancel
						302 Market Order uncrossing

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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
	0.10					
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)
						9 Suspended
						3 Juspendeu
150	ExecType	Υ	1	136	char	The reason why this message was gen-
						erated.
						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
	,				3 3	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy
						Strategy
	I.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	138	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
30011	FIXCIOrdID	N	20	139	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39000	Pad1	U	1	159	Fixed String	not used

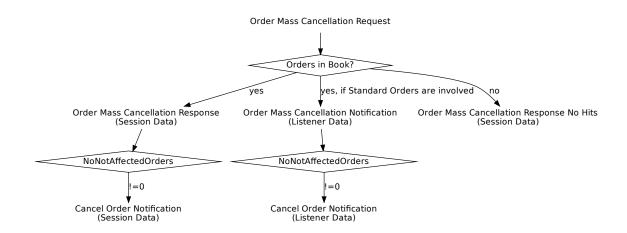
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6.25 Order Mass Cancellation Request

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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10120 (Order-
						$\begin{tabular}{ll} MassActionRequest, MsgType = CA) \end{tabular}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyldInvestment-	N	8	40	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	60	unsigned int	Session ID.
	ID					
20612	TargetParty-	N	4	64	unsigned int	Owning User ID.
	IDExecutingTrader					
54	Side	N	1	68	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1724	OrderOrigination	N	1	69	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
21222	PartyldInvestment-	N	1	70	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124		Y	1	71	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person

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6.26 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		
<messa< td=""><td colspan="8"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10121 (Order-		
						MassActionReport, MsgType = BZ		
39020	Pad2	U	2	6	Fixed String	not used		
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>							
5979	RequestTime	Υ	8	8	UTCTimestamp	In timestamp; filled always by the		
						gateway		
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	TrdRegTSTimeOut	Υ	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 al-		
						ways by the gateway		
34	MsgSeqNum	Υ	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 Avail-		
						ability and Retransmit requests.		
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						4 Session Data		
28704	ApplMsgID	Y	16	55	data	Application message identifier as-		
						signed to an order or quote event.		
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						0 Not Last Message		
						1 Last Message		
	geBody>				I			
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
1370	NoNotAffectedOrders	Υ	2	80	Counter	Number of NotAffectedOrders repeat-	
						ing group instances.	
28782	NoAffectedOrder-	Υ	2	82	Counter	Number of affected order transactions	
	Requests						
39040	Pad4	U	4	84	Fixed String	not used	
<nota< td=""><td colspan="7"><notaffectedordersgrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders</notaffectedordersgrp></td></nota<>	<notaffectedordersgrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders</notaffectedordersgrp>						
1371	>NotAffectedOrderID	Υ	8	88	unsigned int	Exchange Order ID of an order whose	
						cancellation is pending.	
1372	>NotAffOrigClOrdID	N	8	96	unsigned int	Original Client Order ID of an order	
						whose cancellation is pending.	
<affect< td=""><td>ctedOrderRequestsGrp></td><td>Cardina</td><td>ality: C</td><td>) - <i>500</i>,</td><td>Record counter:</td><td>NoAffectedOrderRequests</td></affect<>	ctedOrderRequestsGrp>	Cardina	ality: C) - <i>500</i> ,	Record counter:	NoAffectedOrderRequests	
28783	>AffectedOrder-	Y	4	0	unsigned int	ETI message sequence number af-	
	RequestID					fected by the transaction	
39040	>Pad4	U	4	4	Fixed String	not used	

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6.27 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10124 (Order-
						${\sf MassActionReport,\ MsgType=BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrre:< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre:<>	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	geBody>					
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.

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6.28 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></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10122 (Order-			
						MassActionReport,MsgType=BZ)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>								
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.			
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-			
						tification message from the Matching			
						Engine			
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
28727	· · ·	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 Avail-			
						ability and Retransmit requests.			
28704	ApplMsgID	Y	16	38	data	Application message identifier as-			
						signed to an order or quote event.			
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						4 Session Data			
						5 Listener Data			
10-0	5 .=.								
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.			
						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.			
						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
< Messa	geBody>					
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on in-
						strument (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	Υ	2	104	Counter	Number of NotAffectedOrders repeat-
						ing group instances.
28782	NoAffectedOrder-	Y	2	106	Counter	Number of affected order transactions
	Requests					
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
28721	MassActionReason	Υ	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
						Persistent and non-persistent
						3 orders affected (FIX value 'H
						Q')
						Non-persistent Order (FIX
						value 'Q')
54	Side	N	1	111	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
						2 3611
<nota< td=""><td>AffectedOrdersGrp> Car</td><td>dinality:</td><td>0 - 50</td><td>0, Rec</td><td>cord counter: NoN</td><td>lotAffectedOrders</td></nota<>	AffectedOrdersGrp> Car	dinality:	0 - 50	0, Rec	cord counter: NoN	lotAffectedOrders
1371	>NotAffectedOrderID	Υ	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.
<affect< td=""><td>ctedOrderRequestsGrp></td><td>Cardina</td><td>ality: C</td><td>) - <i>500,</i></td><td>Record counter:</td><td>NoAffectedOrderRequests</td></affect<>	ctedOrderRequestsGrp>	Cardina	ality: C) - <i>500,</i>	Record counter:	NoAffectedOrderRequests
28783	>AffectedOrder-	Y	4	0	unsigned int	ETI message sequence number af-
	RequestID					fected by the transaction
39040	>Pad4	U	4	4	Fixed String	not used

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6.29 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		
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI		
						message layout. Value: 10117		
						(ExecutionReport,MsgType=8)		
39020		U	2	6	Fixed String	not used		
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>							
	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.		
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-		
						tification 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 Avail-		
						ability and Retransmit requests.		
28704	ApplMsgID	N	16	38	data	Application message identifier as-		
						signed to an order or quote event.		
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						4 Session Data		
						5 Listener Data		
					_			
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.		
						Value Description		
						0 False		
						1 True		

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Taσ	Field Name	Req'd	Len	Ofs	Data Type	Description		
893		Y	1	56	unsigned int	Indicates whether this message is the		
093	Lasti ragillelli	'	1	50	unsigned int	last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						0 Not Last Message		
						1 Last Message		
39070		U	7	57	Fixed String	not used		
	geBody>			1				
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	Υ	8	88	signed int	Instrument identifier.		
17	ExecID	Υ	8	96	UTCTimestamp	Transaction timestamp.		
21009	TrdRegTSEntryTime	Υ	8	104	UTCTimestamp	The entry timestamp is the time of		
						the creation of the order.		
21008	TrdRegTSTime-	Υ	8	112	UTCTimestamp	Priority timestamp.		
	Priority							
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40)		
						is Limit (2) or Stop Limit (4).		
151	LeavesQty	Υ	8	128	Qty	Remaining quantity of an order.		
14	CumQty	Υ	8	136	Qty	Cumulated executed quantity of an or-		
						der.		
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.		
38	-	Υ	8	152	Qty	Total Order Quantity.		
99	- 3	N	8	160	PriceType	Stop price. Required if OrdType (40)		
	() () () () () () () () () ()			-00		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.		
2424		N	4	172	unsigned int	Mass order response identifier gener-		
2727		'*	T	112	ansigned int	ated by the exchange		
432	ExpireDate	N	4	176	LocalMktDate	Date of order expiry. Required if		
452		11	+	110	LocalivikiDate	TimeInForce $(59) = 6$.		
20744	MatchInstCrossID	N	4	180	uncianad int	` '		
28744					unsigned int	Self Match Prevention ID.		
20059		N	4	184	unsigned int	Business Unit ID.		
20055	PartyIDSessionID	N	4	188	unsigned int	Session ID.		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
20012	PartyIDExecuting- Trader	N	4	192	unsigned int	Owning User ID.	
20036	PartyIDEntering- Trader	N	4	196	unsigned int	Entering User ID.	
30555	NoLegExecs	Y	2	200	Counter	Number of InstrmntLegExec repeating group instances.	
378	ExecRestatement-Reason	Y	2	202	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Valid values are listed after this table.	
20007	PartyIDEnteringFirm	N	1	204	unsigned int	Entering Entity ID. Value Description 1 Participant 2 Market Supervision	
2964	SelfMatchPrevention- Instruction	N	1	205	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Value Description Reject cross on business unit level 101 Reject cross on market level	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Descript	tion
1227		Υ	1	206	unsigned int		l qualifies an instrument type
						on T7.	
						Value [Description
						1 S	Simple instrument
						2 S	Standard Option Strategy
						3 1	Non-Standard Option Strat-
							gy
							/olatility Strategy
							utures Spread
							nter-Product Spread
							Standard Future Strategy
							Pack and Bundle
							Strip
							Commodity Strip
							Scaled Simple Instrument
						13	Volatility
							Strategy
39	OrdStatus	Y	1	207	char	Conveys	the current status of an or-
						der.	
						Value D	Description
						0 N	lew
						1 P	Partially filled
						2 F	illed
						4 0	Cancelled
						9 S	Suspended
150	F	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	200	1	T1	1 .1.
150	ExecType	Y	1	208	char	erated.	on why this message was gen-
							Description
						0 N	·
							Cancelled
							Replaced
							Suspended
							Restated
							Triggered
						FT	Frade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Υ	1	209	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	OrdTune	Y	1	210		Ouder tone
40	OrdType	T	1	210	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
1815	TradingCapacity	Υ	1	211	unsigned int	This field designates if the trader is
					G	acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
50	TimeInForce	N	1	212	unsigned int	Execution and trading restriction pa-
39	Timeim orce	IN		212	unsigned int	rameters supported by T7.
						Value Description 0 Day (GFD)
						Good Till Cancelled (GTC) -
						Standard Orders only
						3 Immediate or Cancel (IOC)
						4 Fill Or Kill (FOK)
						Good Till Date (GTD) -
						6 Standard Orders only

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ook trades and keep po-
ers: 1-9, \x41, \x47,
×50, \x52
unt' information.
ers: \x20, \x30-\x39,
or T7 position manage- s and indicates whether omitted to open or close
ption
ber Short Name.
rs: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	PartyIDOrder-	N	7	256	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	263	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
20075	PartyIDLocationID	N	2	272	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	274	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vandar provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other including Other-
						provided Screen
						* More values
2404	ComplianceText	N	20	275	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25007	FreeText1	N	12	295	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	307	Fixed String	Second free-format text field for
						trader specific or customer-related
						comments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
				212		\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	319	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	331	Fixed String	User defined client order ID
30011	T IXCIOIUID		20	331	Tixed String	Valid characters: \x20-\x7E
1362	NoFills	Υ	1	351	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
28555	NoLegOnbooks	Υ	1	352	Counter	Number of InstrumentLeg repeating
						group instances. (only for on-book
						trades)
28790	NoOrderEvents	Y	1	353	Counter	Number of order events
1823	Triggered	Y	1	354	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
2523	CrossedIndicator	Y	1	355	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
39040	Pad4	U	4	356	Fixed String	not used
	DrdGrp> Cardinality: 0-	144, Re	cord o			
2680	-	N	2	360	Fixed String	Leg-specific account to book trades
						and keep positions on.
						Valid characters: 1-9, \x41, \x47,
						\x4D, \x50

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Tag	Field Name	Req'd	L <u>en</u>	Ofs	Data Type	Description
564		Y	1	362	char	Leg-specific field used for T7 position
						management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open
	>Pad5	U	5	363	Fixed String	not used
	Grp> Cardinality: 0 - 100					D : (F:II
	>FillPx	Y	8	0	PriceType	Price of Fill.
	>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
1060	- E:::E	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		00		used for public trade reporting.
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
1110						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.
						Value Description
						1 Added Liquidity
						2 Removed Liquidity
						4 Auction
						5 Triggered Stop Order
						6 Triggered OCO Order
						7 Triggered Market Order
	>Pad7	U	7	25	Fixed String	not used
	mntLegExecGrp> Cardi					
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
637	>Leaf ac+D∨	Y	8	8	DricoTuno	rity. Price of this leg fill.
		Y			PriceType	
1418	<u> </u>	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
						SideTradelD (1506) in the Trade No-
						tification.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
624	>LegSide	N	1	28	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						LegSide should always be mandatory,
						except for Scaled Simple Instrument,
						LegSide should be empty.
						Value Description
						1 Buy
						2 Sell
2421	>FillRefID	Υ	1	29	unsigned int	Reference to the corresponding Fills-
						Grp repeating group instance.
39020	>Pad2	U	2	30	Fixed String	not used
<orde< td=""><td>erEventGrp> Cardinality</td><td>: 0-100</td><td>), Reco</td><td>ord cou</td><td>ınter: NoOrderEv</td><td>rents</td></orde<>	erEventGrp> Cardinality	: 0-100), Reco	ord cou	ınter: NoOrderEv	rents
1799	>OrderEventPx	Υ	8	0	PriceType	Price level for the order event.
1800	>OrderEventQty	Υ	8	8	Qty	Quantity for the order event.
30060	>OrderEventMatchID	Υ	4	16	unsigned int	Unique identifier for each price level
						(match step) of an order event.
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur.
						Value Description
						100 SMP event
39030	>Pad3	U	3	21	Fixed String	not used

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

Valid	Description
Value	
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted
122	Instrument State Change
108	Book Order executed
135	Market Order triggered and executed
149	Closing Auction Order has been activated
150	Closing Auction Order has been inactivated
151	Opening Auction Order has been activated
152	Opening Auction Order has been inactivated
153	Any Auction Order has been activated
154	Any Auction Order has been inactivated

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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 processed (end of FREEZE state)
181	Ownership Changed
114	Order has been changed to IOC
117	Member has been disabled
340	CLIP execution after improvement period
343	CLIP Request deleted by arrangement time out
344	CLIP Request deleted by arrangement validation
346	Cross order added
347	Cross order cancelled

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6.30 Mass Order

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderIn>					İ
	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
					-	cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
	·				J	sage layout. Value: 10115 (Mass-
						Order, MsgType = DJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
					-	participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
<messa< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa<>	geBody>					
2423	MassOrderRequestID	N	8	24	unsigned int	Customer defined mass order identifier
20003	PartyIDClientID	N	8	32	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	40	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: 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 re-
						sulting from the order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20096	PartyIDTakeUp-	N	5	56	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	61	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	68	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
28710	PriceValidityCheck-	Y	1	77	unsigned int	Indicator how price validity check
	Туре					should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	78	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
23002	OrderAttribute-	Y	1	79	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
25.5						
23003	OrderAttributeRisk-	N	1	80	unsigned int	MiFID field: Indication as to whether
	Reduction					the transaction reduces risk in an
						objectively measurable way in accor-
						dance with Article 57 of Directive
						2014/EU. The field is only applicable for commedity derivative transactions.
						ble for commodity derivative transactions.
						Value Description
						1 Risk reduction
						0 No risk reduction

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TradingSessionSubID N 1 81 unsigned int Marks a certain order to be in in a defined auction. Value Description 2 Opening or opening auction 4 Closing or closing auction 8 Any auction 8 Any auction 1815 TradingCapacity Y 1 82 Unsigned int acting in the capacity of agenting for its own account or action market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker MiFID field: Field to indicat received from a direct access of sored access customer Value Description Order received from a access customer Order received from a access of the order of the order of the order of the order of the o	action ion adder is t, trad-
Value Description 2 Opening or opening au	ader is
2 Opening or opening au 4 Closing or closing auct 8 Any auction This field designates if the tr acting in the capacity of agen ing for its own account or acti market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicat received from a direct access of sored access customer Value Description Order received from a	ader is
4 Closing or closing auct 8 Any auction 1815 TradingCapacity Y 1 82 unsigned int This field designates if the tracting in the capacity of agen ing for its own account or actimarket maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicative received from a direct access of sored access customer Value Description Value Description Order received from a	ader is
1815 TradingCapacity Y 1 82 unsigned int This field designates if the tracting in the capacity of agen ing for its own account or actimarket maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicator received from a direct access of sored access customer Value Description This field designates if the tracting in the capacity of agen ing for its own account or actimarket maker. Walue Description Order received from a	ader is
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acting in the capacity of agen ing for its own account or acti market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker	t, trad-
acting in the capacity of agen ing for its own account or acti market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker	t, trad-
ing for its own account or actimarket maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker	
market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicate received from a direct access of sored access customer Value Description Value Description Order received from a Order received fro	ng as a
Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicate received from a direct access of sored access customer Value Description Value Description Order received from a	
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1724 OrderOrigination N 1 83 unsigned int MiFID field: Field to indicate received from a direct access of sored access customer Value Description Order received from a	
received from a direct access of sored access customer Value Description Order received from a	
received from a direct access of sored access customer Value Description Order received from a	e order
sored access customer Value Description 5 Order received from a	
Order received from a	•
Order received from a	
	direct
21222 PartyldInvestment- N 1 84 unsigned int MiFID field: Qualifier for field	Party-
DecisionMaker- IdInvestmentDecisionMaker.	Mem-
Qualifier bers/participants will have the	
bility to specify an Investment	
fier value to distinguish betwe	en nat-
ural persons and Algos.	
Value Description	
22 Algo	
24 Human/Natural persor	1
25124 ExecutingTrader- Y 1 85 unsigned int MiFID field: Qualifier fo	r field
Qualifier Executing Trader It is required	
tinguish between natural person	
Algos.	
Value Description	
22 Algo	
22 Aigo 24 Human/Natural persor	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	Account	N	2	86	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20038	PartyIDPosition-	N	32	88	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20$, $\x30-\x39$,
						\x41-\x5A
77	PositionEffect	Y	1	120	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
20075	PartyIDLocationID	N	2	121	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031		N	1	123	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404		N	20	124	Fixed String	This field is used to provide addi-
					3. 2. 8	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25007	FreeText1	N	12	144	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	156	Fixed String	Second 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
25009	FreeText3	N	12	168	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25241	PartyEndClient-	N	20	180	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
	NoOrderEntries	Y	1	200	Counter	Number of order entries
39070		U	7	201	Fixed String	not used
	erEntryGrp> Cardinality.		Recor			
44	>Price	Y	8	208	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
	>OrderQty	Y	8	216	Qty	Total Order Quantity.
1300		Y	4	224	signed int	Product identifier.
39040		U	4	228	Fixed String	not used
	>SecurityID	Y	8	232	signed int	Instrument identifier.
54	>Side	Y	1	240	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	>ProductComplex	Y	1	241	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
			_			
39060	>Pad6	U	6	242	Fixed String	not used

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6.31 Mass Order Ack

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
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: 10116 (Mass-OrderAck, MsgType $=$ DK)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
<messa< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa<>	geBody>					
2423	MassOrderRequestID	N	8	56	unsigned int	Customer defined mass order identifier
2424	MassOrderReportID	Y	4	64	unsigned int	Mass order response identifier generated by the exchange
39040	Pad4	U	4	68	Fixed String	not used

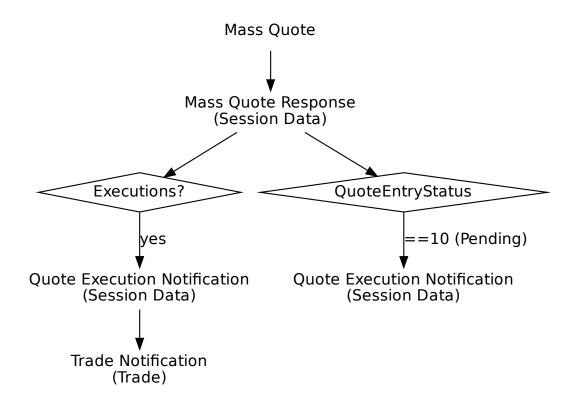
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7 Quote Handling

7.1 Mass Quote

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10405 (Mass-
						$\begin{picture}(100,0) \put(0,0){\line(0,0){100}} \put(0,0){\line(0,0){10$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
117	QuoteID	Υ	8	24	unsigned int	Customer defined mass quote identi-
						fier.
20122	PartyldInvestment-	N	8	32	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	40	unsigned int	MiFID field: 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 re-
1200	M 1 .C .ID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	4	40		sulting from the order.
	MarketSegmentID	Y	4	48	signed int	Product identifier.
28744		N N	2	52	unsigned int	Self Match Prevention ID.
25033				56	unsigned int	Identifies an enrichment rule
2964		N	1	58	unsigned int	Indicate the instruction for SMP.
	Instruction					If MatchInstCrossID (28744) is set then the default value for SelfMatch-
						PreventionInstruction is 100(Reject
						cross on business unit level)
						· ·
						Value Description
						Reject cross on business unit
						level
						101 Reject cross on market level
28710	PriceValidityCheck-	Y	1	59	unsigned int	Indicator how price validity check
25,10	Type	'	_		and bridge	should be performed by the ex-
	- 7 -					change(see the ETI Manual, chapter
						Price Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Υ	1	60	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
28723	QuoteSizeType	Y	1	61	unsigned int	Identifies the quoting model.
						Value Description
						Total Size (Quote Modifica-
						tion)
						2 Open Size(Quote Entry)
537	QuoteType	Y	1	62	unsigned int	Quote Type
					S	Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						0 and Eurex/Xetra EnLight
						only)
						1 Tradeable
						100 Tradeable(BOC)
23002	OrderAttribute-	Y	1	63	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
205	N. O t. F t i	Y	1	6.1	Carratan	The manufacture of manufacture for a
295	NoQuoteEntries	Y	1	64	Counter	The number of quote entries for a Mass Quote.
21222	PartyldInvestment-	N	1	65	unsigned int	MiFID field: Qualifier for field Party-
21222	DecisionMaker-	IN	1		unsigned int	IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-	Υ	1	66	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
39050	Pad5	U	5	67	Fixed String	not used
<quo:< td=""><td>teEntryGrp> Cardinality</td><td>: 0-100</td><td>), Reco</td><td>ord cou</td><td>ınter: NoQuoteEr</td><td>ntries</td></quo:<>	teEntryGrp> Cardinality	: 0-100), Reco	ord cou	ınter: NoQuoteEr	ntries
48	>SecurityID	Υ	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.

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7.2 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
	geHeaderOut>	<u> </u>			, J.	·
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10406 (Mass-
						$oxed{QuoteAcknowledgement}, MsgType = oxed{QuoteAcknowledgement}$
						b)
39020	Pad2	U	2	6	Fixed String	not used
<nrre:< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre:<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
21002	<u> </u>	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003		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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
	D 10					
39030		U	3	53	Fixed String	not used
	geBody>					
117	QuotelD	Y	8	56	unsigned int	Customer defined mass quote identi-
500	0 10				LITCT	fier.
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier gener-
1000	M 1 .C			70		ated by the exchange.
	MarketSegmentID	Y	4	72	signed int	Product identifier.
	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides
39030		U	3	77	Fixed String	not used
	teEntryAckGrp> Cardin		· · · · ·	T		
48	>SecurityID	Y	8	80	signed int	Instrument identifier.

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

 $Valid\ Values\ of\ Quote Entry Reject Reason\ (data type\ Quote Entry Reject Reason)$

Valid	Description
Value	
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

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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								
166	Contract cannot be traded due to insufficient eligibility								
167	the VF underlying price timed out, rejection of quote								
168	the BU is suspended due to an ARP level 3 soft breach								
169	incoming quote pair rejected due to no clearing product assignment								
*	More values								

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7.3 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		
<messa< td=""><td colspan="8"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10407 (Quote-		
						ExecutionReport, MsgType = U8)		
39020	Pad2	U	2	6	Fixed String	not used		
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>							
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.		
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-		
						tification 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 Avail-		
						ability and Retransmit requests.		
28704	ApplMsgID	N	16	38	data	Application message identifier as-		
						signed to an order or quote event.		
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						4 Session Data		
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.		
						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.		
						Value Description		
						0 Not Last Message		
						1 Last Message		
39070	Pad7	U	7	57	Fixed String	not used		

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_	Field Name	req u	Len	Uts	Data Type	Description
< Messag	geBody>					
17 I	ExecID	Υ	8	64	UTCTimestamp	Transaction timestamp.
1300 I	MarketSegmentID	Υ	4	72	signed int	Product identifier.
30555 I	NoLegExecs	Υ	2	76	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
28706 I	NoQuoteEvents	Υ	1	78	Counter	Number of QuoteEvent repeating
						group instances.
39000 I	Pad1	U	1	79	Fixed String	not used
<quote< td=""><td>eEventGrp> Cardinality</td><td>: 1-100</td><td>), Reco</td><td>ord co</td><td>unter: NoQuoteEv</td><td>vents</td></quote<>	eEventGrp> Cardinality	: 1-100), Reco	ord co	unter: NoQuoteEv	vents
48	>SecurityID	Υ	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	Υ	8	104	unsigned int	Customer defined mass quote identi-
						fier.
28714	>QuoteEventMatch-	N	4	112	unsigned int	Unique identifier for each price level
	ID					(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	Υ	1	120	unsigned int	Conveys the quote event type.
						Value Description
						2 Modified side
						3 Removed Quote Side
						4 Partially Filled
						5 Filled
						6 Quantity removed
28581	>QuoteEventSide	Υ	1	121	unsigned int	Side of the quote.
						Value Description
						1 Buy
						2 Sell
28641	>QuoteEvent-	N	1	122	unsigned int	Indicates whether the quote added or
	LiquidityInd					removed liquidity.
						Value Description
						1 Added Liquidity
						2 Removed Liquidity
						4 Auction
						· / tuction

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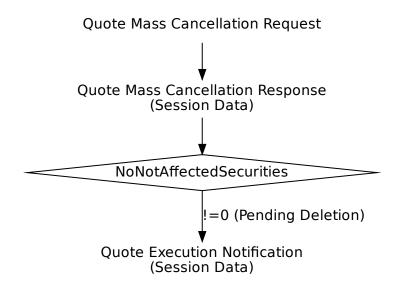
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28733	>QuoteEventReason	N	1	123	unsigned int	Additional information why quote side
						was removed.
						Value Description
						Pending Cancellation Executed
						15 Invalid Price
						Quote subject to crossing and match prevented
						Quote deleted due to Book- or-Cancel quote type
						Quote deleted due to passive liquidity protection
30040	>Pad4	U	4	124	Fixed String	not used
	teLegExecGrp> Cardina					
	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
					_	rity.
637	>LegLastPx	Υ	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Υ	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 No-
60.1				20		tification.
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	_	Y	1	29	unsigned int	Reference to the corresponding
	Index					QuoteEvent repeating group in-
39020	>Pad2	U	2	30	Fixed String	stance. not used
39020	/ i du _				Tinca Stillig	not asea

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7.4 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10408 (Order-
						${\sf MassActionRequest,\ MsgType} = {\sf CA)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
<messa,< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geBody>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment-	N	8	24	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	32	unsigned int	MiFID field: 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 re-
						sulting from the order.
	MarketSegmentID	Y	4	40	signed int	Product identifier.
20655		N	4	44	unsigned int	Session ID.
	ID					
21222	,	N	1	48	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124	ExecutingTrader-	Y	1	49	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
39060	Pad6	U	6	50	Fixed String	not used

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7.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messageheaderout></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		
	sponseHeaderME>				3. 2. 8			
	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	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine		
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway		
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message		
39030	Pad3	U	3	53	Fixed String	not used		
	geBody>							
1369	MassActionReportID	Υ	8	56	UTCTimestamp	Transaction timestamp.		
28707	NoNotAffected- Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.		
39060	Pad6	U	6	66	Fixed String	not used		
<nota< td=""><td>AffectedSecuritiesGrp> (</td><td>Cardinal</td><td>ity: 0-</td><td>500, 1</td><td>Record counter: N</td><td>loNotAffectedSecurities</td></nota<>	AffectedSecuritiesGrp> (Cardinal	ity: 0-	500, 1	Record counter: N	loNotAffectedSecurities		
28702	>NotAffected- SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.		

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7.6 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></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10410 (Order-		
						MassActionReport,MsgType=BZ)		
39020	Pad2	U	2	6	Fixed String	not used		
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>							
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.		
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-		
						tification 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	Υ	2	36	unsigned int	Grouping of T7 products.		
						Belongs to the scope of Service Avail-		
						ability and Retransmit requests.		
28704	ApplMsgID	N	16	38	data	Application message identifier as-		
						signed to an order or quote event.		
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						4 Session Data		
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.		
						Value Description		
						0 False		
						1 True		
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						0 Not Last Message		
						1 Last Message		
39070	Pad7	U	7	57	Fixed String	not used		

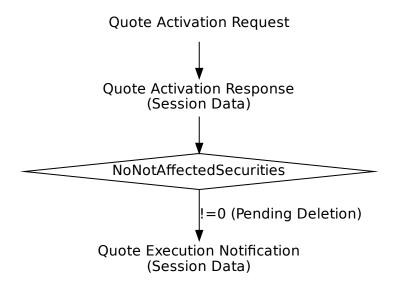
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geBody>					
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSession-	Y	4	84	unsigned int	Session ID.
	ID					
20036	, ,	N	4	88	unsigned int	Entering User ID.
	Trader					
20612	TargetParty-	N	4	92	unsigned int	Owning User ID.
	IDExecutingTrader				_	
28707	NoNotAffected-	Y	2	96	Counter	Number of NotAffectedSecurities re-
	Securities	.,				peating 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
						The state of the s
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
<nota< td=""><td>AffectedSecuritiesGrp> (</td><td>Cardinal</td><td>ity: 0-</td><td>500,</td><td>Record counter: N</td><td>loNotAffectedSecurities</td></nota<>	AffectedSecuritiesGrp> (Cardinal	ity: 0-	500,	Record counter: N	loNotAffectedSecurities
28702	>NotAffected-	Y	8	104	unsigned int	Instrument ID whose quote mass can-
	SecurityID					cellation or activation is pending.

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7.7 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10403 (Order-
						$\begin{tabular}{ll} MassActionRequest, MsgType = CA) \end{tabular}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
<messa,< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geBody>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment- DecisionMaker	N	8	24	unsigned int	MiFID field: 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	32	unsigned int	MiFID field: 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	Value Description 1 Suspend quotes Release quotes from suspension 3 Suspend and delete Quotes
28768	MassActionSubType	N	1	49	unsigned int	Restriction for MassAction- Type(1373) = Release_quotes(2) Value Description 1 Book or cancel
21222	PartyIdInvestment- DecisionMaker- Qualifier	N	1	50	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-	Y	1	51	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
39040	Pad4	U	4	52	Fixed String	not used

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7.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>				, , , , , , , , , , , , , , , , , , ,	
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
	sponseHeaderME>				r ixed string	1.00 0.00
	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	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
	geBody>			1		
	MassActionReportID	Υ	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected- Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<nota< td=""><td>AffectedSecuritiesGrp> (</td><td>Cardinal</td><td>ity: 0-</td><td>500,</td><td>Record counter: N</td><td>loNotAffectedSecurities</td></nota<>	AffectedSecuritiesGrp> (Cardinal	ity: 0-	500,	Record counter: N	loNotAffectedSecurities
28702	>NotAffected- SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

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7.9 Quote Activation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10411 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Υ	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 Avail-
						ability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Υ	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39070		U	7	57	Fixed String	not used
< Messa	geBody>					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1369	MassActionReportID	Υ	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
20036	PartyIDEntering-	N	4	76	unsigned int	Entering User ID.
	Trader					
28707	NoNotAffected-	Υ	2	80	Counter	Number of NotAffectedSecurities re-
	Securities					peating 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
13/3	wassAction Type	Ť	1	03	unsigned int	Specifies the type of action requested.
						Value Description
						1 Suspend quotes
						Release quotes from suspen-
						sion
						3 Suspend and delete Quotes
28768	MassActionSubType	N	1	84	unsigned int	Restriction for MassAction-
20100	Wass tellorious Type	14	_	04	unsigned int	$Type(1373) = Release_quotes(2)$
						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
20020	D- 42	11	2	06	Fired Carin	unah wand
39020		U	2	86	Fixed String	not used
	AffectedSecuritiesGrp> (_		I	
28702		Y	8	88	unsigned int	Instrument ID whose quote mass can-
	SecurityID					cellation or activation is pending.

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7.10 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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	geHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI	
						message layout. Value: 10305	
						$\begin{tabular}{ll} $(MMParameterRequest, MsgType = \end{tabular}$	
						U17)	
25028	NetworkMsgID	U	8	6	Fixed String	not used	
39020	Pad2	U	2	14	Fixed String	not used	
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>						
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.	
<messagebody></messagebody>							
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.	
20655	TargetPartyIDSession-	N	4	28	unsigned int	Session ID.	
	ID						

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7.11 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></messageheaderout>								
9		Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI		
						message layout. Value: 10306		
						$\begin{tabular}{ll} (MMParameterResponse, MsgType = \\ \end{tabular}$		
						U18)		
39020	Pad2	U	2	6	Fixed String	not used		
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>							
5979	RequestTime	Υ	8	8	UTCTimestamp	In timestamp; filled always by the		
						gateway		
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.		
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a		
						message from the Matching Engine		
52	SendingTime	Υ	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-		
						ways by the gateway		
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						1 Last Message		
39030	Dod2	U	3	53	Fixed String	not used		
	geBody>	U	3	33	Fixed String	not used		
28717	1	Υ	8	56	UTCTimestamp	Transaction timestamp.		
20111	ID	'	0	30	OTCTIMEStamp	Transaction timestamp.		
1300		Y	4	64	signed int	Product identifier.		
28705		Y	1	68	Counter	Number of MMParameters repeating		
20705	INDIVITYII arallicters	'	1		Counter	group instances.		
39030	Pad3	U	3	69	Fixed String	not used		
				<u> </u>				
1629	1	Y	8	72	signed int	Participant defined time frame (in mil-		
1029	2 ExposureDuration	'		'-	Signed int	liseconds) the risk protection parame-		
						ters should be counted.		

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

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7.12 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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI			
						message layout. Value: 10303			
						(MMParameterDefinitionRequest,			
						MsgType = U14)			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
< Reque	stHeader>								
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.			
< Messa	geBody>								
1629	ExposureDuration	Y	8	24	signed int	Participant defined time frame (in mil-			
						liseconds) the risk protection parame-			
						ters 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 con-			
						tracts and sold future contracts.For			
						options it is the the difference of (long			
						calls $+$ short puts) and (short calls $+$			
						long puts).			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
7968	Vega	Υ	8	48	Qty	Absolute number of contracts pur-
						chased reduced by the number of con-
						tracts sold (for options only)
1300	MarketSegmentID	Υ	4	56	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	60	unsigned int	Session ID.
	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

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7.13 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></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10304 (Request-			
						Acknowledge, MsgType = U1)			
39020	Pad2	U	2	6	Fixed String	not used			
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>								
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 al-			
						ways by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
	<messagebody></messagebody>								
17	ExecID	N	8	56	UTCTimestamp	Transaction timestamp.			

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8 Strategy Creation

8.1 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			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10301 (Security-			
						${\sf DefinitionRequest,\ MsgType} = {\sf c)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>								
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.			
< Messa	geBody>								
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 Op-			
						tion Strategy, 4=Option Volatility			
						Strategy, 6=Inter Product Spread,			
						7=Standard Future Strategy, 8=Pack			
						and Bundle			
28907	QuantityScalingFactor	N	2	32	unsigned int	Quantity Scaling Factor for Scaled In-			
						struments			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	34	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
20555	N.I. O.I. I		-1	0.5		
28555	NoLegOnbooks	Y	1	35	Counter	Number of InstrumentLeg repeating
						group instances. (only for on-book trades)
1377	MultilegModel	N	1	36	unsigned int	Specifies if a strategy is temporarily
15//	Watthegwoder	''	-	30	unsigned int	(user-defined) or permanently (prede-
						fined) available.
						Value Description
						0 Predefined Multileg Security
						User-defined Multleg Security
						1 rity
						l inty
2404	ComplianceText	N	20	37	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
2227	D 15		_			\x7D, \x7E
39070		U	7	57	Fixed String	not used
	mtLegGrp> Cardinality:	<i>0 - 144,</i> Y				
602	>LegSecurityID	i t	8	64	signed int	Instrument identifier of the leg secu-
566	>LegPrice	N	8	72	PriceType	rity. Strategy leg underlying price
600	_	N	4	80	signed int	Product identifier of the leg security
000	/ Legoyillbui	IV	7	00	aigneu iiit	i roduct identifier of the leg security

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
623	>LegRatioQty	Υ	4	84	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
624	>LegSide	Υ	1	88	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
609	>LegSecurityType	Y	1	89	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
39060	>Pad6	U	6	90	Fixed String	not used

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8.2 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></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10302 (Security-			
						$Definition,\ MsgType = d)$			
39020		U	2	6	Fixed String	not used			
	sponseHeaderME>			1					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the			
						gateway			
21002	_	Y	8	16	UTCTimestamp	Matching engine in timestamp.			
21003		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 al-			
						ways by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
	geBody>		<u> </u>		i med ottille				
	LowLimitPrice	N	8	56	PriceType	Allowable low limit price for the trad-			
			ŭ			ing day. A key parameter in validating			
						order price. Used as the lower band for			
						validating order prices.Orders submit-			
						ted with prices below the lower limit			
						will be rejected			
	1					. J			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1149	HighLimitPrice	N	8	64	PriceType	Allowable high limit price for the trad-
						ing day.A key parameter in validating
						order price.Used as the upper band for
						validating order prices.Orders submit-
						ted with prices above the upper limit
						will be rejected
48	SecurityID	Υ	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, instru-
						ment type and business day.
762	SecuritySubType	N	4	104	signed int	Sub-type qualification/identification
						of the SecurityType
28907	QuantityScalingFactor	N	2	108	unsigned int	Quantity Scaling Factor for Scaled In-
						struments
1377	MultilegModel	Y	1	110	unsigned int	Specifies if a strategy is temporarily
						(user-defined) or permanently (prede-
						fined) available.
						Value Description
						0 Predefined Multileg Security
						User-defined Multleg Secu-
						1 rity
1144	ImpliedMarket-	Y	1	111	unsigned int	Indicates that an implied market to
	Indicator					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 im-
						plied markets should be created is gen-
						erally done at the level of the multi-leg
						instrument.Commonly used in listed
						derivatives.
						Value Description
						0 Not implied
						Both Implied-in and Implied-
						3 out

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	112	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
20555	NoLegOnbooks	Y	1	113	Counter	Number of InstrumentLeg repeating
20333	Notegonbooks	'	1	113	Counter	group instances. (only for on-book
						trades)
39060	Pad6	U	6	114	Fixed String	not used
	$mtLegGrp> \mathit{Cardinality}:$	0 - 144,	Reco		_	
	>LegSecurityID	Υ	8	120	signed int	Instrument identifier of the leg secu-
						rity.
566	>LegPrice	N	8	128	PriceType	Strategy leg underlying price
600	>LegSymbol	N	4	136	signed int	Product identifier of the leg security
623	>LegRatioQty	Y	4	140	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
624	>LegSide	Y	1	144	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
				4.5-		
609	>LegSecurityType	Y	1	145	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
20055	. D. IC			146	F: 1.C. :	
39060	>Pad6	U	6	146	Fixed String	not used

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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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10309 (Security-					
						${\sf DefinitionRequest,\ MsgType} = {\sf c)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>										
34	MsgSeqNum	Υ	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.					
< Messa	geBody>										
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.					
1300	MarketSegmentID	Υ	4	32	signed int	Product identifier.					
541	MaturityDate	N	4	36	LocalMktDate	Date of maturity.					
30866	ContractDate	N	4	40	LocalMktDate	Business date to identify an instru-					
						ment					
1193	SettlMethod	Υ	1	44	char	Settlement method for a contract or					
						instrument.					
						Value Description					
						C Cash Settlement					
						P Physical Settlement					
206	OptAttribute	N	1	45	unsigned int	Version of option contract.					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
201	PutOrCall	N	1	46	unsigned int	Indicates whether an option contract
						is a put or call.
						Value Description
						0 Put
						1 Call
1194	ExerciseStyle	N	1	47	unsigned int	Type of exercise of an instrument.
						Value Description
						0 European
						1 American
2121	G 11 T			40	F: 1.C. 1	
2404	ComplianceText	N	20	48	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39040	Pad4	U	4	68	Fixed String	not used

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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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10310 (Security-
						${\sf Definition,\ MsgType} = {\sf d)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Υ	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	geBody>					
322	SecurityResponseID	Y	8	56	UTCTimestamp	Identifier for the Security Definition
						message.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
202		N	8	72	PriceType	Strike Price for an Option.
1300		Y	4	80	signed int	Product identifier.
541	MaturityDate	N	4	84	LocalMktDate	Date of maturity.
30866	ContractDate	N	4	88	LocalMktDate	Business date to identify an instru-
						ment

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	92	unsigned int	This field qualifies an instrument type on T7. Value Description 10 Flexible Simple Instrument
1193	SettlMethod	Y	1	93	char	Settlement method for a contract or instrument. Value Description C Cash Settlement P Physical Settlement
206	OptAttribute	N	1	94	unsigned int	Version of option contract.
201	PutOrCall	N	1	95	unsigned int	Indicates whether an option contract is a put or call. Value Description 0 Put 1 Call
1194	, and the second	N	1	96	unsigned int	Type of exercise of an instrument. Value Description 0 European 1 American
39070	Pad7	U	7	97	Fixed String	not used

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10 Scaled Simple Instrument Creation

10.1 Create Scaled Simple Instrument Request

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10327 (Security-
						${\sf DefinitionRequest,\ MsgType} = {\sf c})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	foo
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	geBody>					
1650	RelatedSecurityID	Y	8	24	signed int	Instrument identifier of the original T7
						strategy.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
28907	QuantityScalingFactor	Y	2	36	unsigned int	Quantity Scaling Factor for Scaled In-
						struments
1377	MultilegModel	N	1	38	unsigned int	Specifies if a strategy is temporarily
						(user-defined) or permanently (prede-
						fined) available.
						Value Description
						0 Predefined Multileg Security
						User-defined Multleg Secu-
						1 rity
39000	Pad1	U	1	39	Fixed String	not used

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10.2 Create Scaled Simple Instrument Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
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: 10328 (Security-Definition, MsgType = d)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td>I</td><td></td></nrres<>	sponseHeaderME>				I	
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	geBody>					
1650	RelatedSecurityID	Y	8	56	signed int	Instrument identifier of the original T7 strategy.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
779	LastUpdateTime	Υ	8	72	UTCTimestamp	Creation timestamp of the strategy.
322	SecurityResponseID	Y	8	80	UTCTimestamp	Identifier for the Security Definition message.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
28907	QuantityScalingFactor	Y	2	92	unsigned int	Quantity Scaling Factor for Scaled Instruments

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1377	MultilegModel	Y	1	94	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. Value Description 0 Predefined Multileg Security 1 User-defined Multleg Security
1144	ImpliedMarket- Indicator	Y	1	95	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. Value Description 0 Not implied Both Implied-in and Implied-out
1227	ProductComplex	Y	1	96	unsigned int	This field qualifies an instrument type on T7. Value Description 12 Scaled Simple Instrument
39070	Pad7	U	7	97	Fixed String	not used

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11 Quote and Cross Request

11.1 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
<messa,< td=""><td>geHeaderIn></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10401 (Quote-
						${\sf Request,\ MsgType} = {\sf R)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
<messa,< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geBody>					
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 addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39070	Pad7	U	7	65	Fixed String	not used

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11.2 Quote Request Response

This message confirms a Quote Request.

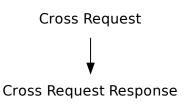
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10402 (Request-
						Acknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	geBody>					
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

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11.3 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
< Messa	geHeaderIn>	'				
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10118 (Cross-
						${\sf Request,\ MsgType} = {\sf DS)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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 addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E

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11.4 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10119 (Request-
						Acknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	geBody>					
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

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12 CLIP Trading

12.1 CLIP Enter Request

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

CLIP Enter Request

Response to a CLIP Request

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messag< td=""><td>geHeaderIn></td><td></td><td></td><td></td><td></td><td></td></messag<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage 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
<reques< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reques<>	stHeader>					
34	${\sf MsgSeqNum}$	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.
< Messag	geBody>					
48	SecurityID	Υ	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	Υ	8	40	Qty	Total Order Quantity.
1300	${\sf MarketSegmentID}$	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	Υ	1	60	Counter	
1829	NoCrossLegs	Y	1	61	Counter	
28771	CrossRequestType	Υ	1	62	unsigned int	Type of the Cross Request.
						Value Description
						1 Cross Announcement
						2 Liquidity Improvement Cross
						- Enquirity improvement cross

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
549	CrossType	N	1	63	unsigned int	Type of cross being submitted to a market. Mandatory for CrossRequest-Type(28771) = 1(Cross Announcement) Value Description 2 Immediate-or-cancel-cross One sided cross - unfilled quantity remains active after 3 crossing. Only applicable for CrossRequestType(28771) = 1(Cross Announcement)
550	CrossPrioritization	N	1	64	unsigned int	Prioritization of a cross order. Mandatory for CrossRequestType(28771) = 1(Cross Announcement) Value Description 1 Buy side is prioritized 2 Sell side is prioritized
25130	SideDisclosure- Instruction	N	1	65	unsigned int	Instruction to show side. Only supported for CrossRequestType(28771) = 2(Liquidity Improvement Cross) Value Description 0 No 1 Yes
25131	PriceDisclosure- Instruction	N	1	66	unsigned int	Instruction to show price. Only supported for CrossRequestType(28771) = 2(Liquidity Improvement Cross) Value Description 0 No 1 Yes
25136	OrderQtyDisclosure- Instruction	N	1	67	unsigned int	Instruction to show total quantity. Only supported for CrossRequest- Type(28771) = 2(Liquidity Improvement Cross) Value Description 0 No 1 Yes

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28710	PriceValidityCheck- Type	N	1	68	unsigned int	Indicator how price validity check
	Туре				ansigned int	indicator now price validity check
						should be performed by the ex-
						change(see the ETI Manual, chapter
						Price Reasonability Check). Manda-
						tory for CrossRequestType(28771) =
						1(Cross Announcement)
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	N	1	69	unsigned int	Indicator for checking the maxi-
						mum order/quote value by the ex-
						change. Mandatory for CrossRequest-
						Type(28771) = 1(Cross Announce-
						ment)
						Value Description
						0 Do not check
						1 Check
						1 CHECK
22417	RootPartyContraFirm	N	5	70	Fixed String	The identifier of the member counter-
					J	party institution.
						Valid characters: A-Z, 0-9, \x20
22437	RootPartyContra-	N	6	75	Fixed String	The identifier of the trader counter-
	Trader					party.
						Valid characters: A-Z, 0-9, \x20
39070	Pad7	U	7	81	Fixed String	not used
<cross< td=""><td>sRequestSideGrp> Card</td><td>inality:</td><td>1 - 2, I</td><td>Record</td><td>counter: NoSide</td><td>s</td></cross<>	sRequestSideGrp> Card	inality:	1 - 2, I	Record	counter: NoSide	s
20003	>PartyIDClientID	N	8	88	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
						Client Identifier field is not provided for agent orders, then they will be re- jected. For orders sent with Trading Capacity Proprietary or Market Mak-

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	>PartyldInvestment-	N	8	96	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	>ExecutingTrader	N	8	104	unsigned int	MiFID field: 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 re-
						sulting from the order.
28773	>MaximumPrice	N	8	112	PriceType	Maximum Price Only applicable for
						CrossRequestType(28771) = 2(Liq-
						uidity Improvement Cross)
28744	>MatchInstCrossID	N	4	120	unsigned int	Only applicable for CrossRequest-
						Type(28771) = 1(Cross Announce-
						ment)
979	>InputSource	N	1	124	unsigned int	Role on/for a message Only applica-
						ble for CrossRequestType(28771) =
						2(Liquidity Improvement Cross)
						Value Description
						1 Client Broker
						2 Proprietary Broker
54	>Side	Y	1	125	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2964		N	1	126	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Only applicable for CrossRequestType(28771) = 1(Cross Announcement) Value Description Reject cross on business unit level 100 Reject cross on market level
1815	>TradingCapacity	Y	1	127	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
25124	>ExecutingTrader- Qualifier	Y	1	128	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
23002	>OrderAttribute- LiquidityProvision	Y	1	129	unsigned int	MiFID field: 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	>PartyldInvestment- DecisionMaker- Qualifier	N	1	130	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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
23003	>OrderAttributeRisk-Reduction	N	1	131	unsigned int	MiFID field: 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
1724	>OrderOrigination	N	1	132	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
77	>PositionEffect	N	1	133	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	>CustOrderHandling-	N	1	134	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						D Other, including Other-
						provided Screen * More values
						* More values
1	>Account	N	2	135	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20038	>PartyIDPosition-	N	32	137	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A
25007	>FreeText1	N	12	169	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	181	Fixed String	Second 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	>FreeText3	N	12	193	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-	N	7	205	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	212	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
20096	>PartyIDTakeUp-	N	5	221	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
28774	>SideComplianceText	N	20	226	Fixed String	
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
20075	>PartyIDLocationID	N	2	246	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
25241		N	20	248	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
	>Pad4	U	4	268	Fixed String	not used
	CrossLegGrp> Cardinali	_), Rec			<u> </u>
25153	>LegInputSource	Y	1	0	unsigned int	Role on/for a message - Client Bro-
						ker(1) and Proprietary Broker(2) for
						CrossRequestType(28771) = 2(Liq-
						uidity Improvement Cross); Buy
						side(3) and Sell side(4) for Cross-
						RequestType(28771) = $1(Cross An-$
						nouncement)
						Value Description
						1 Client Broker
						2 Proprietary Broker
						3 Buy side
						4 Sell side

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
564	>LegPositionEffect	Υ	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.
						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

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12.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10133 (Cross-
						$RequestAck,\ MsgType = DT)$
39020	Pad2	U	2	6	Fixed String	not used
<nrre:< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre:<>	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
	geBody>					
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	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25244	ImpliedCheckPrice-Indicator	N	1	81	unsigned int	Indicates whether a option strategy synthetic BBO is used for the price
						improvement check
						Value Description
						0 No
						1 Yes
39060	Pad6	U	6	82	Fixed String	not used
<cros< td=""><td>sRequestAckSideGrp> (</td><td>Cardinali</td><td>ty: 1-</td><td>2, Rec</td><td>cord counter: NoS</td><td>bides</td></cros<>	sRequestAckSideGrp> (Cardinali	ty: 1-	2, Rec	cord counter: NoS	bides
37	>OrderID	Y	8	88	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
979	>InputSource	N	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
20060	> Dod6	U	6	00	Fired Chris	not wood
39060	>Pad6	U	O	98	Fixed String	not used

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12.3 CLIP Execution Notification

CLIP Execution Notification

September Sept	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field.	< Messa	geHeaderOut>					
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
message layout. Value: 10135 (ExecutionReport, MsgType = 8) 39020 Pad2 U 2 6 Fixed String not used <rbcheaderme> 21003 TrdRegTSTimeOut N 8 16 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 28728 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 Indicates a retransmission message. 1180 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False </rbcheaderme>							cluding this field.
Session Data Sess	28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
39020 Pad2							message layout. Value: 10135
RBCHeaderME							(ExecutionReport,MsgType=8)
21003 TrdRegTSTimeOut N 8 8 UTCTimestamp Matching engine out timestamp.			U	2	6	Fixed String	not used
Notification N		T			ı		
tification message from the Matching Engine 52 SendingTime Y 8 24 UTCTimestamp Outgoing timestamp; filled always by the gateway 28727 ApplSubID U 4 32 unsigned int not used 5948 PartitionID Y 2 36 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Walue 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. Value Description 0 Not Last Message 1 Last Message 1 Last Message		_				•	
Engine Engine Engine Engine	25043	NotificationIn	N	8	16	UTCTimestamp	
SendingTime							
Service ApplSubID							
28727 ApplSubID	52	SendingTime	Y	8	24	UTCTimestamp	
System							the gateway
Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 0 Not Last Message 1 Last Message 1 Last Message				-		_	
ability and Retransmit requests. 28704 ApplMsglD Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	5948	PartitionID	Y	2	36	unsigned int	
28704 ApplMsgID							
Signed to an order or quote event.							
The second of	28704	ApplMsgID	Y	16	38	data	
Value Description 4 Session Data	1100	A 11D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		F 4		
ApplResendFlag	1180	AppliD	Y	1	54	unsigned int	
1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							· ·
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. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							4 Session Data
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. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	1252	ApplDocondElag	V	1	55	unsigned int	Indicatos a retransmission massage
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	1332	Applitesellul lag	'	1	33	unsigned int	
893 LastFragment Y 1 56 unsigned int last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							0 False
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	903	LastFuarmant	V	1	F.6	cianad int	Indicates whather this massage is the
messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	093	LastFragment	ı	1	30	unsigned int	
transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							. ,
Value Description 0 Not Last Message 1 Last Message 1 Last Message							
0 Not Last Message 1 Last Message 1 Last Message							
1 Last Message 39070 Pad7 U 7 57 Fixed String not used							
39070 Pad7 U 7 57 Fixed String not used							
							1 Last Message
	39070	Pad7	U	7	57	Fixed String	not used
					I .		

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Tag	Field Name	Reg'd	Len	Ofs	Data Type	Description
_	OrderID	Υ	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
17	ExecID	Υ	8	72	UTCTimestamp	Transaction timestamp.
48	SecurityID	Υ	8	80	signed int	Instrument identifier.
84	CxIQty	Υ	8	88	Qty	Total quantity cancelled for this order.
151	LeavesQty	Υ	8	96	Qty	Remaining quantity of an order.
14	CumQty	Υ	8	104	Qty	Cumulated executed quantity of an or-
						der.
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
378	ExecRestatement-	Y	2	116	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						CLIP execution after im-
						provement period
30555	NoLegExecs	Y	2	118	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
1227	ProductComplex	Y	1	120	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
	C. I			10:		
54	Side	Y	1	121	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Υ	1	122	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						1 Partially filled
						2 Filled
150	ExecType	Υ	1	123	char	The reason why this message was gen-
						erated.
						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	Υ	1	125	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
39020	Pad2	U	2	126	Fixed String	not used
<fills< td=""><td>Grp> Cardinality: 0-10</td><td>0, Recor</td><td>d cour</td><td>nter: N</td><td>loFills</td><td></td></fills<>	Grp> Cardinality: 0-10	0, Recor	d cour	nter: N	loFills	
1364	>FillPx	Υ	8	128	PriceType	Price of Fill.
1365	>FillQty	Υ	8	136	Qty	Quantity of Fill.
28708	>FillMatchID	Υ	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
39070	>Pad7	U	7	153	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<pre><instrmntlegexecgrp> Cardinality: 0-600, Record counter: NoLegExecs</instrmntlegexecgrp></pre>								
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-		
						rity.		
637	>LegLastPx	Υ	8	8	PriceType	Price of this leg fill.		
1418	>LegLastQty	Υ	8	16	Qty	Quantity executed in this leg fill.		
1893	>LegExecID	Υ	4	24	signed int	Private identifier of a leg match step,		
						which can be reconciled with the field		
						SideTradeID (1506) in the Trade No-		
						tification.		
624	>LegSide	N	1	28	unsigned int	The side of the individual leg of a		
						strategy as defined in its signature.		
						LegSide should always be mandatory,		
						except for Scaled Simple Instrument,		
						LegSide should be empty.		
						Value Description		
						1 Buy		
						2 Sell		
2421	>FillRefID	Υ	1	29	unsigned int	Reference to the corresponding Fills-		
						Grp repeating group instance.		
39020	>Pad2	U	2	30	Fixed String	not used		

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

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12.4 CLIP Delete Request

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

CLIP Delete Request



Response to a CLIP Request

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage 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
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
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	PartyldInvestment-	N	8	40	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: 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 re-
1200	ManhatCarnaratio	Y	4	56	-:	sulting from the order. Product identifier.
2672	MarketSegmentID CrossRequestID	N	4	60	signed int	User defined transaction ID.
25124	ExecutingTrader- Qualifier	Y	1	64	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21222	PartyldInvestment- DecisionMaker- Qualifier	Z	1	65	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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
39060	Pad6	U	6	66	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

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12.5 CLIP Deletion Notification

CLIP Deletion Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></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			
						(ExecutionReport, MsgType $= 8$)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>								
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.			
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-			
						tification 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 Avail-			
						ability and Retransmit requests.			
28704	ApplMsgID	U	16	38	data	not used			
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.			
						Value 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.			
						Value Description			
						1 Last Message			
39070		U	7	57	Fixed String	not used			
	geBody>			.					
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		Y	8	72	UTCTimestamp	Transaction timestamp.			
48	SecurityID	Y	8	80	signed int	Instrument identifier.			
84	.,	Y	8	88	Qty	Total quantity cancelled for this order.			
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-	Υ	2	100	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						CLIP Request deleted by ar-
						rangement time out
						CLIP Request deleted by ar-
						rangement validation
						340 CLIP execution after im-
						provement period
						122 Instrument State Change
						117 Member has been disabled
100=		.,				
1227	ProductComplex	Y	1	102	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
54	Side	Y	1	103	unsigned int	Side of the order.
			_		2	Value Description
						1 Buy
						2 Sell
						2 Seii
39	OrdStatus	Υ	1	104	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						- Currection

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

Deutsche Börse Group's T7 Release 12.1								
Enhanced Trading Interface								
Derivatives Message Reference								

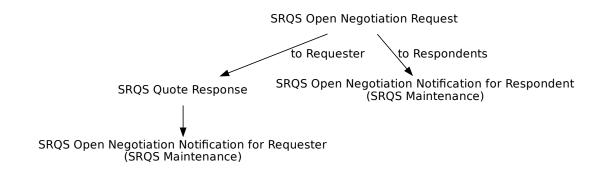
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13 Selective Request for Quote Service

13.1 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					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage 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					
< Reque	stHeader>										
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.					
< Messa	geBody>										
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 ne-					
						gotiation.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	64	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
62	ValidUntilTime	N	8	72	UTCTimestamp	Time until an entity is valid.
1300	MarketSegmentID	Υ	4	80	signed int	Product identifier.
762	SecuritySubType	N	4	84	signed int	Sub-type qualification/identification
						of the SecurityType
537	QuoteType	N	1	88	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						and Eurex/Xetra EnLight
						only)
						1 Tradeable
28786	QuoteSubType	N	1	89	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange
555	NoLegs	N	1	90	Counter	Number of QuoteReqLegs repeating
						group instances.
	NoTargetPartyIDs	Y	1	91	Counter	Number of TargetParties records.
25145	•	N	1	92	unsigned int	Instruction to show total number of
	DisclosureInstruction					Respondents in an EnLight event.
						Value Description
						0 No
						1 Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	93	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1007	D 1 (C 1	N.		0.4		TI: CII I:C
1227	ProductComplex	N	1	94	unsigned int	This field qualifies an instrument type on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						Non-Standard Volatility
						Strategy
1172	RespondentType	N	1	95	unsigned int	Specifies the type of respondents re-
	,					quested.
						Value Description
						Respondents are known dur-
						ing a negotiation
						Respondents are anonymized
						102 after negotiation start, Re-
						quester will remain anony-
						mous from start
25194	ShowLastDealOn-	N	1	96	unsigned int	Instruction to show last deal informa-
	Closure				-	tion after negotiation closure
						Value Description
						0 No
						1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25206	BidPxIsLocked	N	1	97	unsigned int	BidPx is locked.
						Value Description
						0 No
						1 Yes
25207	OfferPxIsLocked	N	1	98	unsigned int	OfferPx is locked.
						Value Description
						0 No
						1 Yes
25208	SidelsLocked	N	1	99	unsigned int	Side is locked.
23200	SideisEdeiked	'	_		ansigned int	Value Description
						0 No
						1 Yes
						1 les
25209	OrderQtylsLocked	N	1	100	unsigned int	OrderQty is locked.
						Value Description
						0 No
						1 Yes
2788	00 0	N	1	101	unsigned int	Trade Aggregation Identifier.
	TransType					Value Description
						0 New
276	QuoteCondition	Y	1	102	char	Status of the quote.
						Value Description
						A Active
						z Suspended
22001	Dawley Expression - Et	V	F	102	Fixed Carr	Ouning husings with a second
22001	PartyExecutingFirm	Y	5	103	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	108	Fixed String	Owning user name.
22012	i arty Executing Trader	'		100	i incu Juliig	Valid characters: A-Z, 0-9, \x20
25172	FreeText5	N	132	114	Fixed String	Text field
-32.2						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
131	QuoteReqID	N	20	246	Fixed String	SRQS negotiation report ID
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22011		N	132	266	Fixed String	Buy-side user information
	OriginationTrader				_	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25225	ChargeID	N	132	398	Fixed String	Charge ID of Third Party Platform.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39060	Pad6	U	6	530	Fixed String	not used
<quo< td=""><td>tReqLegsGrp> Cardinali</td><td>ity: 0-2</td><td>0, Rec</td><td>ord co</td><td>unter: NoLegs</td><td></td></quo<>	tReqLegsGrp> Cardinali	ity: 0-2	0, Rec	ord co	unter: NoLegs	
602	>LegSecurityID	Υ	8	536	signed int	Instrument identifier of the leg secu-
						rity.
623	>LegRatioQty	N	4	544	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	548	signed int	Product identifier of the leg security
609	>LegSecurityType	Y	1	552	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	553	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
39060	>Pad6	U	6	554	Fixed String	not used
<targ< td=""><td>etParties> Cardinality:</td><td>0 - 50, R</td><td>Record</td><td>counte</td><td>er: NoTargetParty</td><td>/IDs</td></targ<>	etParties> Cardinality:	0 - 50, R	Record	counte	er: NoTargetParty	/IDs
20612	>TargetParty-	U	4	0	unsigned int	not used
	IDExecutingTrader					
25130	>SideDisclosure-	Υ	1	4	unsigned int	Instruction to show side.
	Instruction					Value Description
						0 No
						1 Yes
25131	>PriceDisclosure-	Υ	1	5	unsigned int	Instruction to show price.
	Instruction					Value Description
						0 No
						1 Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25137	>LeavesQty-	Y	1	6	unsigned int	Instruction to show leaves quantity.
	DisclosureInstruction					Value Description
						0 No
						1 Yes
25146		U	1	7	unsigned int	not used
	Instruction					
25147		U	1	8	unsigned int	not used
	Instruction			_		
31814	>Free-	Y	1	9	unsigned int	Instruction to show FreeText5
	Text5Disclosure-					Value Description
	Instruction					0 No
						1 Yes
25100		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	10		
25190	>PartyOrder-	Y	1	10	unsigned int	Instruction to show buy-side user information
	OriginationDisclosure- Instruction					
	Instruction					Value Description
						0 No
						1 Yes
25138	>QuoteInstruction	U	1	11	unsigned int	not used
25226		Y	1	12	unsigned int	Instruction to show Charge ID.
	Instruction				O	
						Value Description 0 No
						1 Yes
22601	>TargetParty-	Υ	5	13	Fixed String	Name of target business unit.
	ExecutingFirm				3	Valid characters: A-Z, 0-9, \x20
22602	_	Υ	6	18	Fixed String	Name of target user/trader.
	ExecutingTrader					Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	U	1	24	unsigned int	not used
25185	>PartyDetailStatus-	U	1	25	unsigned int	not used
	Information					
39060	>Pad6	U	6	26	Fixed String	not used

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13.2 SRQS Inquire Smart Respondent Request

This message is used to inquire all smart respondents for a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messa< td=""><td colspan="8"><messageheaderin></messageheaderin></td></messa<>	<messageheaderin></messageheaderin>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10718 (Party-		
	NetworkMsgID	U	8	6	Fixed String	not used		
39020	Pad2	U	2	14	Fixed String	not used		
< Reque	stHeader>							
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
	SenderSubID	Y	4	20	unsigned int	User ID.		
	geBody>							
	MarketSegmentID	Y	4	24	signed int	Product identifier.		
25176	EurexVolumeRanking	Y	1	28	unsigned int	Eurex Volume Ranking		
						Value Description		
						1 Low		
						2 Medium		
						3 High		
25177		Y	1	29	unsigned int	Enlight RFQ Average Response Time		
	TimeRanking					Ranking		
						Value Description		
						1 Low		
						2 Medium		
						3 High		
25178	• • • •	Y	1	30	unsigned int	Enlight RFQ Average Response Rate		
	RateRanking					Ranking		
						Value Description		
						1 Low		
						2 Medium		
						3 High		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25179	TradeToQuoteRatio-	Υ	1	31	unsigned int	Trade to Quote Ratio (TQR) Ranking
	Ranking					
						Value Description
						1 Low
						2 Medium
						3 High

Deutsche Börse Group's T7 Release 12.1	Deutsche Börse Group
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13.3 SRQS Inquire Smart Respondent Response

This message informs about all smart respondents for a XetraEnLight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>				,	
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10719 (Party-
						${\sf DetailsListReport,\ MsgType} = {\sf CG)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	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
< Messa	geBody>					
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
<sma< td=""><td>rtPartyDetailGrp> Card</td><td>inality: (</td><td>0 - 100</td><td>0, Rec</td><td>ord counter: NoP</td><td>artyDetails</td></sma<>	rtPartyDetailGrp> Card	inality: (0 - 100	0, Rec	ord counter: NoP	artyDetails
22259	>PartyDetail-	Y	5	40	Fixed String	Detail BusinessUnit name
	ExecutingUnit					Valid characters: A-Z, 0-9, \x20
22212	>PartyDetail-	Y	6	45	Fixed String	Trader Name
	ExecutingTrader					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39050	>Pad5	U	5	51	Fixed String	not used

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13.4 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10703 (Quote-
						Ack,MsgType=CW)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
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	Υ	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
< Messa	geBody>					
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

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13.5 SRQS Quote Snapshot Notification

This message informs about SRQS quote book information.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderout></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10723 (Mass-			
						Quote,MsgType=i)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td>,</td><td></td></rbch<>	leader>				,				
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
1181	ApplSeqNum	U	8	16	unsigned int	not used			
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 sub-			
						scription.			
5948		U	2	28	unsigned int	not used			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						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.			
						Value Description			
						0 Not Last Message			
						1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
	geBody>		,		- inca otimg				
	NoQuoteEntries	N	1	40	Counter	The number of quote entries for a			
	,					Mass Quote.			
					l .	3			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1011	MessageEventSource	Υ	1	41	char	Receiver of a message.
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter
39060		U	6	42	Fixed String	not used
<srq< td=""><td>SQuoteEntryGrp> Card</td><td>inality:</td><td>0 - 100</td><td></td><td></td><td></td></srq<>	SQuoteEntryGrp> Card	inality:	0 - 100			
60		Υ	8	48	UTCTimestamp	Transaction timestamp.
126	>ExpireTime	N	8	56	UTCTimestamp	Time an entity expires.
117	>QuoteID	N	8	64	unsigned int	System defined unique quote identifier
1751	>SecondaryQuoteID	U	8	72	unsigned int	not used
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.
810	>UnderlyingPx	N	8	112	PriceType	Underlying price associated with a
						derivative instrument.
25149	>UnderlyingDelta-	N	8	120	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
28759	>QuoteRefPrice	N	8	128	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
20012	>PartyIDExecuting-	N	4	136	unsigned int	Anonymous SmartRFQ user ID
	Trader					
28758	>NegotiationID	Υ	4	140	unsigned int	ID of a SRQS negotiation
28787	>QuotingStatus	U	1	144	unsigned int	not used
28762	>FirmNegotiationID	N	20	145	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
22001	>PartyExecutingFirm	N	5	165	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	N	6	170	Fixed String	Owning user name.
	Trader					Valid characters: A-Z, 0-9, \x20
22036	>PartyEnteringTrader	N	6	176	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
39020	>Pad2	U	2	182	Fixed String	not used

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13.6 SRQS Quote Snapshot Request

This message is used to request a snapshot of SRQS quote book information. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10720 (Quote-
						Request, $MsgType = R$)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	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.

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13.7 SRQS Response

This message confirms a SRQS Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
<messa,< th=""><th colspan="11"><messageheaderout></messageheaderout></th></messa,<>	<messageheaderout></messageheaderout>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10722 (Mass-					
						QuoteAcknowledgement, MsgType =					
						b)					
39020	Pad2	U	2	6	Fixed String	not used					
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>										
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.					
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by					
						the gateway					
34	MsgSeqNum	Υ	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					

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13.8 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
	geHeaderOut>					
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
<rbch< td=""><td>leader></td><td></td><td></td><td>'</td><td></td><td></td></rbch<>	leader>			'		
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 9 SRQS Maintenance
	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					
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.

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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 ne-
	-				-	gotiation.
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 work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	104	floatDecimal4	The effective underlying delta of a
	Percentage					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	Υ	4	128	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Υ	4	132	signed int	Product identifier.
762	SecuritySubType	N	4	136	signed int	Sub-type qualification/identification
						of the SecurityType
25150	NumberOf-	N	4	140	unsigned int	Total number of Respondents in a
	Respondents					SRQS event.
537	QuoteType	Υ	1	144	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						and Eurex/Xetra EnLight
						only)
						1 Tradeable
28786	QuoteSubType	Y	1	145	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Υ	1	146	Counter	Number of QuotReqLegs repeating
						group instances.
1461	NoTargetPartyIDs	Υ	1	147	Counter	Number of TargetParties records.
54	Side	N	1	148	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1227	ProductComplex	N	1	149	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						Non-Standard Volatility
						Strategy
25145	NumberOfResp-	Y	1	150	unsigned int	Instruction to show total number of
25145	DisclosureInstruction	'	1	150	unsigned int	Respondents in an EnLight event.
	Disclosuremstruction					
						Value Description
						0 No
						1 Yes
1172	RespondentType	N	1	151	unsigned int	Specifies the type of respondents re-
11,2	respondent Type	''	-		ansigned int	quested.
						Value Description Respondents are known dur-
						ing a negotiation
						Respondents are anonymized
						after negotiation start Re-
						quester will remain anony-
						mous from start

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25194	ShowLastDealOn-	Υ	1	152	unsigned int	Instruction to show last deal informa-
	Closure					tion after negotiation closure
						Value Description
						0 No
						1 Yes
25206	BidPxIsLocked	N	1	153	unsigned int	BidPx is locked.
						Value Description
						0 No
						1 Yes
25207	OfferPxIsLocked	N	1	154	unsigned int	OfferPx is locked.
25201	OfferraisLocked	IN	1	154	unsigned int	
						Value Description
						0 No 1 Yes
						1 Yes
25208	SidelsLocked	N	1	155	unsigned int	Side is locked.
						Value Description
						0 No
						1 Yes
25209	OrderQtylsLocked	N	1	156	unsigned int	OrderQty is locked.
						Value Description
						0 No
						1 Yes
0700				4		T 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
2788	TradeAggregation-	N	1	157	unsigned int	Trade Aggregation Identifier.
	TransType					Value Description
						0 New
276	QuoteCondition	Y	1	158	char	Status of the quote.
210	QuoteCondition	'	1	150	Cilai	
						Value Description
						A Active
						z Suspended
22001		Y	5	159	Fixed String	Owning business unit name.
			-		» » ····0	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	164	Fixed String	Owning user name.
					,	Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Υ	6	170	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	FirmNegotiationID	N	20	176	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	196	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	328	Fixed String	Buy-side user information
	OriginationTrader					Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25225	ChargeID	N	132	460	Fixed String	Charge ID of Third Party Platform.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
<quo:< td=""><td>tReqLegsGrp> Cardinali</td><td>ty: 0-2</td><td>0, Rec</td><td>ord co</td><td>unter: NoLegs</td><td></td></quo:<>	tReqLegsGrp> Cardinali	ty: 0-2	0, Rec	ord co	unter: NoLegs	
602	>LegSecurityID	Y	8	592	signed int	Instrument identifier of the leg secu-
						rity.
623	>LegRatioQty	N	4	600	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	604	signed int	Product identifier of the leg security
609	>LegSecurityType	Y	1	608	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	609	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
39060	>Pad6	U	6	610	Fixed String	not used
< Targ	retParties> Cardinality:	0 - 50, R	Record	counte	er: NoTargetParty	vIDs .
20612	>TargetParty-	N	4	0	unsigned int	Anonymous user ID
	IDExecutingTrader					
25130	>SideDisclosure-	Y	1	4	unsigned int	Instruction to show side.
	Instruction					Value Description
						0 No
						1 Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25131	>PriceDisclosure-	Υ	1	5	unsigned int	Instruction to show price.
	Instruction					Value Description
						0 No
						1 Yes
25137	>LeavesQty-	Y	1	6	unsigned int	Instruction to show leaves quantity.
	DisclosureInstruction					Value Description
						0 No
						1 Yes
25146	>LastPxDisclosure-	U	1	7	unsigned int	not used
	Instruction					
25147	>LastQtyDisclosure-	U	1	8	unsigned int	not used
	Instruction					
31814		Y	1	9	unsigned int	Instruction to show FreeText5
	Text5Disclosure-					Value Description
	Instruction					0 No
						1 Yes
25190	>PartyOrder-	Y	1	10		Instruction to show how side year in
25190	OriginationDisclosure-	Ť	1	10	unsigned int	Instruction to show buy-side user information
	Instruction					
	mstruction					Value Description
						0 No
						1 Yes
25138	>QuoteInstruction	U	1	11	unsigned int	not used
	>ChargeIDDisclosure-	Υ	1	12	unsigned int	Instruction to show Charge ID.
	Instruction				-	Value Description
						0 No
						1 Yes
						1 Tes
22601	>TargetParty-	N	5	13	Fixed String	Name of target business unit.
	ExecutingFirm					Valid characters: A-Z, 0-9, \x20
22602		N	6	18	Fixed String	Name of target user/trader.
	ExecutingTrader					Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	N	1	24	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
						2 Rejected

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25185	>PartyDetailStatus-	N	1	25	unsigned int	Reason for a responder reject
	Information					Value Description
						High TRR (TradeToRequest-
						Ratio) threshold
						Anonymous negotiation
						blocked by responder
39060	>Pad6	U	6	26	Fixed String	not used

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13.9 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10711 (Quote-
						${\sf StatusReport,\ MsgType} = {\sf AI)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	geBody>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28764		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 refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	112	floatDecimal4	The effective underlying delta of a
	Percentage					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
25201	TradeToQuoteRatio	N	8	136	floatDecimal4	Ratio of Trades to Quotes
28758	NegotiationID	Y	4	144	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	148	signed int	Product identifier.
762	SecuritySubType	N	4	152	signed int	Sub-type qualification/identification
						of the SecurityType
25150	NumberOf-	N	4	156	unsigned int	Total number of Respondents in a
	Respondents					SRQS event.
25202	TradeToQuoteRatio-	N	2	160	unsigned int	Ranking position of Ratio of Trades to
	Position					Quotes
537	QuoteType	Y	1	162	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						and Eurex/Xetra EnLight
						only)
						1 Tradeable

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28786 QuoteSubType Y	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1 Working Delta 2 Basis Trade 3 Regular LDS Negotiation Negotiate the underlying outside the exchange Option Volatility Strategy 5 with fixed Underlying price and delta Option Volatility Strategy - 6 Underlying price is negotiated on exchange Option Volatility Strategy - 6 Underlying price is negotiated on exchange Option Volatility Strategy - 6 Underlying price is negotiated on exchange Option Volatility Strategy - 6 Underlying price is negotiated on exchange Option Volatility Strategy - 6 Underlying price is negotiated on exchange Option Volatility Strategy - 5 Evaluated	28786	QuoteSubType	Υ	1	163	unsigned int	Sub-type of QuoteType
2 Basis Trade 3 Regular LDS Negotiation 4 Negotiate the underlying outside the exchange Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy Underlying price is negotiated on exchange Option Volatility Strategy Underlying price is negotiated on exchange Underlying price is negotiated on exchange Side of the order.							Value Description
3 Regular LDS Negotiation 4 Negotiate the underlying outside the exchange Option Volatility Strategy							1 Working Delta
A Negotiate the underlying outside the exchange Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy of Underlying price is negotiated on exchange							2 Basis Trade
Side the exchange							3 Regular LDS Negotiation
Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy - 6 Underlying price is negotiated on exchange 555 NoLegs Y 1 164 Counter Number of QuotReqLegs repeating group instances. Side N 1 165 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 166 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 11 Commodity Strip 11 Commodity Strip 11 Commodity Strip							4
Solution							
and delta Option Volatility Strategy Underlying price is negotiated on exchange 555 NoLegs Y 1 164 Counter Number of QuotReqLegs repeating group instances. Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 166 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 11 Commodity Strip 11 Commodity Strip 13 Non-Standard Volatility							
Side No. No.							
Side No. No.							
ated on exchange							
Side							
group instances. Side							
54 Side N 1 165 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 166 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 11 Commodity Strip	555	NoLegs	Y	1	164	Counter	
Value Description 1 Buy 2 Sell							-
1227 ProductComplex N 1 166 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 13 Non-Standard Volatility	54	Side	N	1	165	unsigned int	
1227 ProductComplex N 1 166 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 13 Non-Standard Volatility							
1227 ProductComplex N 1 166 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 13 Non-Standard Volatility							
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 11 Commodity Strip 13 Non-Standard Volatility							2 Sell
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 11 Commodity Strip 13 Non-Standard Volatility	1227	ProductComplex	N	1	166	unsigned int	This field qualifies an instrument type
1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility				_		G	
2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip 13 Non-Standard Volatility							Value Description
Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							1 Simple instrument
gey 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							2 Standard Option Strategy
egy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							Non-Standard Option Strat-
5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							egy
6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							
7 Standard Future Strategy 8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							·
8 Pack and Bundle 9 Strip 11 Commodity Strip Non-Standard Volatility							
9 Strip 11 Commodity Strip 13 Non-Standard Volatility							
11 Commodity Strip 13 Non-Standard Volatility							
13 Non-Standard Volatility							
Jualegy							13
							Juneary

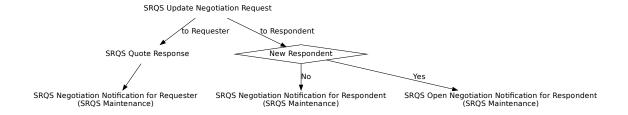
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1172	RespondentType	Υ	1	167	unsigned int	Specifies the type of respondents re-
						quested.
						Value Description
						Respondents are known dur-
						ing a negotiation
						Respondents are anonymized
						102 after negotiation start, Re-
						quester will remain anony-
						mous from start
2788	TradeAggregation-	N	1	168	unsigned int	Trade Aggregation Identifier.
	TransType				J	Value Description
						0 New
						o ivew
276	QuoteCondition	Y	1	169	char	Status of the quote.
						Value Description
						A Active
22001	PartyExecutingFirm	N	5	170	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	175	Fixed String	Owning user name.
22225	D . F			101		Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	181	Fixed String	The entering user
22601	Towart Double Eventuring	N	5	107	Fixed String	Valid characters: A-Z, 0-9, \x20
22601	TargetPartyExecuting-	IN	Э	187	rixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-	N	6	192	Fixed String	Name of target user/trader.
22002	Trader	''		132	r ixed String	Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	198	Fixed String	User defined ID of a SRQS negotiation
					3	Valid characters: \x01-\x7E
25172	FreeText5	N	132	218	Fixed String	Text field
					J	Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	350	Fixed String	Buy-side user information
	OriginationTrader					Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25225	ChargeID	N	132	482	Fixed String	Charge ID of Third Party Platform.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
39020	Pad2	U	2	614	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<quo:< td=""><td>tReqLegsGrp> Cardinali</td><td></td></quo:<>	tReqLegsGrp> Cardinali					
602	>LegSecurityID	Y	8	616	signed int	Instrument identifier of the leg secu-
						rity.
623	>LegRatioQty	N	4	624	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	628	signed int	Product identifier of the leg security
609	>LegSecurityType	Y	1	632	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	633	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
						2 3611
39060	>Pad6	U	6	634	Fixed String	not used

Build 121.510.2.ga-121005010-45

13.10 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage 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
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
28759	QuoteRefPrice	N	8	24	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	32	floatDecimal4	The effective underlying delta of a
	Percentage					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	Υ	1	72	Counter	Number of TargetParties records.
25145	NumberOfResp-	Υ	1	73	unsigned int	Instruction to show total number of
	DisclosureInstruction					Respondents in an EnLight event.
						Value Description
						0 No
						1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	74	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25194	ShowLastDealOn-	Y	1	75	unsigned int	Instruction to show last deal informa-
2020	Closure		_		a6a	tion after negotiation closure
						Value Description
						0 No
						1 Yes
F07	0 . T	N.	-1	7.0		0 . T
537	QuoteType	N	1	76	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model and Eurex/Xetra EnLight
						only)
						1 Tradeable
28786	QuoteSubType	N	1	77	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						4 Negotiate the underlying outside the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange

1172 RespondentType	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Quested. Value Description 1 Respondents are known during a negotiation 1 Respondents are known during a negotiation Respondents are anonymized after negotiation start, Requester will remain anonymous from start 102 2 2 2 2 2 2 2 2 2			•				<u> </u>
1 Respondents are known during a negotiation Respondents are anonymized after negotiation start, Requester will remain anonymous from start						-	
Ing a negotiation Respondents are anonymized after negotiation start, Requester will remain anonymous from start TradeAggregation-TransType N 1 79 unsigned int Trade Aggregation Identifier. Value Description O New							Value Description
TradeAggregation							Respondents are known dur-
2788 TradeAggregation- TransType							
2788 TradeAggregation-							Respondents are anonymized
							after negotiation start, Re-
2788 TradeAggregation- TransType							quester will remain anony-
TransType							mous from start
TransType	2788	TradeAggregation-	N	1	79	unsigned int	Trade Aggregation Identifier.
276 QuoteCondition Y 1 80 Char Status of the quote. Value Description A Active B Closed						O .	
276 QuoteCondition							· ·
Value Description A Active B Closed							
A Active B Closed	276	QuoteCondition	Y	1	80	char	Status of the quote.
B Closed							Value Description
22001 PartyExecutingFirm Y 5 81 Fixed String Owning business unit name. Valid characters: A-Z, 0-9, \x20 22012 PartyExecutingTrader Y 6 86 Fixed String Owning user name. Valid characters: A-Z, 0-9, \x20 25172 FreeText5 N 132 92 Fixed String Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 22011 PartyOrder- OriginationTrader N 132 224 Fixed String Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E 2612 > TargetParties Cardinality: 0-50, Record counter: NoTargetPartyIDs 20612 > TargetParty- IDExecutingTrader N 4 488 unsigned int Instruction to show side. Value Description Instruction Instruction Value Description Instruction Instruc							A Active
Valid characters: A-Z, 0-9, \x20							B Closed
Valid characters: A-Z, 0-9, \x20 22012 PartyExecutingTrader Y 6 86 Fixed String Owning user name. Valid characters: A-Z, 0-9, \x20 25172 FreeText5 N 132 92 Fixed String Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 22011 PartyOrder- OriginationTrader N 132 224 Fixed String Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E ChargetParty IDs ChargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs 20612 >TargetParty- IDExecutingTrader Value Description O No Value Description O No	22221	D . E .: E:	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		0.1	F: 1.C. :	
PartyExecutingTrader Y 6 86 Fixed String Owning user name. Valid characters: A-Z, 0-9, \x20	22001	PartyExecutingFirm	Y	5	81	Fixed String	
Valid characters: A-Z, 0-9, \x20 25172 FreeText5	22012	PartyEvecutingTrader			86	Fixed String	· ·
25172 FreeText5 N 132 92 Fixed String Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 22011 PartyOrder- OriginationTrader N 132 224 Fixed String Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E 25225 ChargeIParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs Valid characters: \x20, \x22-\x7B, \x7D, \x7E 2722 2723 272	22012	arty Executing Trader	'	U		Tixed String	
Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 22011 PartyOrder- OriginationTrader N 132 224 Fixed String Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E <	25172	FreeText5	N	132	92	Fixed String	'
\times \times 22011 \time							
PartyOrder-OriginationTrader							, , ,
OriginationTrader OriginationTrader OriginationTrader Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E < TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs 20612 > TargetParty- IDExecutingTrader N 4 488 unsigned int Instruction to show side. Value Description O No							\x5F, \x61-\x7B, \x7D, \x7E
\times \t	22011	PartyOrder-	N	132	224	Fixed String	Buy-side user information
\lambda x5F, \x61-\x7B, \x7D, \x7E \ \ \ \ \ \ \ \ \		OriginationTrader					Valid characters: $\x20$, $\x23-\x25$,
25225 ChargeID N 132 356 Fixed String Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E \int \frac{27}{27} \text{Parties} \text{Cardinality: 0-50, Record counter: NoTargetPartyIDs}							
Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Value Description Instruction Value Description O No							, , , , ,
\\x7D, \x7E < TargetParties > Cardinality: 0-50, Record counter: NoTargetPartylDs 20612 > TargetParty-	25225	ChargeID	N	132	356	Fixed String	
<targetparties> Cardinality: 0-50, Record counter: NoTargetPartyIDs 20612 >TargetParty-IDS N 4 488 unsigned int unsigned int unsigned int Instruction to show side. 25130 >SideDisclosure-Instruction Y 1 492 unsigned int Instruction to show side. Value Description 0 No</targetparties>							
20612 >TargetParty-	·T.	u.D. C. C. F. F.	0 50 5) <i>I</i>		M.T. J.D. I	
IDExecutingTrader 25130 SideDisclosure-							
25130 >SideDisclosure- Y 1 492 unsigned int Instruction to show side. Value Description 0 No	20012	,	IN	4	400 	unsigned int	Anonymous user ID
Instruction Value Description 0 No	25130		Y	1	492	unsigned int	Instruction to show side
0 No			'	-	.52	2	
							· ·
							1 162

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25131	>PriceDisclosure-	Y	1	493	unsigned int	Instruction to show price.
	Instruction					Value Description
						0 No
						1 Yes
25137		Y	1	494	unsigned int	Instruction to show leaves quantity.
	DisclosureInstruction					Value Description
						0 No
						1 Yes
25146	>LastPxDisclosure-	Y	1	495		Instruction to show last deal miss
25140	Instruction	T	1	495	unsigned int	Instruction to show last deal price.
	mstruction					Value Description
						0 No
						1 Yes
25147	>LastQtyDisclosure-	Υ	1	496	unsigned int	Instruction to show last deal quantity.
	Instruction				0	Can only be set to 1 (Yes) if LastQty-
						${\sf DisclosureInstruction} = 1({\sf Yes})$
						Value Description
						0 No
						1 Yes
31814	>Free-	Y	1	497	unsigned int	Instruction to show FreeText5
	Text5Disclosure-					Value Description
	Instruction					0 No
						1 Yes
25100	>PartyOrder-	Y	1	498	unsigned int	Instruction to show buy-side user in-
25150	Origination Disclosure-	'	_	.50	ansibiled int	formation
	Instruction					Value Description
						0 No
						1 Yes
25138	>QuoteInstruction	Y	1	499	unsigned int	Quoting instruction.
						Value Description
						0 Do not re-quote
						1 (Re-)Quote

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25226	>ChargeIDDisclosure-	Y	1	500	unsigned int	Instruction to show Charge ID.
	Instruction					Value Description
						0 No
						1 Yes
22601	>TargetParty-	N	5	501	Fixed String	Name of target business unit.
	ExecutingFirm					Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-	N	6	506	Fixed String	Name of target user/trader.
	ExecutingTrader					Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	U	1	512	unsigned int	not used
25185	>PartyDetailStatus-	U	1	513	unsigned int	not used
	Information					
39060	>Pad6	U	6	514	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Build 121.510.2.ga-121005010-45

13.11 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

Tag	Field Name	Reg'd	Len	Ofs	Data Type	Description
	geHeaderOut>	·			, ,,	·
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10712 (Quote-
						${\sf StatusReport,\ MsgType} = {\sf AI)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	geBody>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
21001		N	8	48	UTCTimestamp	Time of the last SRQS Deal
	Time					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	64	floatDecimal4	The effective underlying delta of a
	Percentage					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 negotia-
						tion.
31	LastPx	N	8	96	PriceType	Price of this fill.
151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotia-
						tion.
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.
25184	TradeToRequestRatio	N	8	136	floatDecimal4	Ratio indicating amount of Trades to
						RFQ requested
28758	NegotiationID	Y	4	144	unsigned int	ID of a SRQS negotiation
25150	NumberOf-	N	4	148	unsigned int	Total number of Respondents in a
	Respondents					SRQS event.
537	QuoteType	Y	1	152	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						and Eurex/Xetra EnLight
						only)
						1 Tradeable
28786	QuoteSubType	Y	1	153	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1172		N	1	154	unsigned int	Specifies the type of respondents re-
					_	quested. Set for activation of a sus-
						pended negotiation.
						Value Description
						Respondents are known dur-
						ing a negotiation
						Respondents are anonymized
						102 after negotiation start, Re-
						quester will remain anony-
						mous from start
1461	NoTargetPartyIDs	Y	1	155	Counter	Number of TargetParties records.
	NumberOfResp-	Y	1	156	unsigned int	Instruction to show total number of
23143	DisclosureInstruction	'	1	130	unsigned int	Respondents in an EnLight event.
						Value Description
						0 No
						1 Yes
54	Side	N	1	157	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25194	ShowLastDealOn-	Y	1	158	unsigned int	Instruction to show last deal informa-
	Closure					tion after negotiation closure
						Value Description
						0 No
						1 Yes
0700	T 1 A	N.	1	150		T A
2788	TradeAggregation- TransType	N	1	159	unsigned int	Trade Aggregation Identifier.
	Transtype					Value Description
						0 New
276	QuoteCondition	Y	1	160	char	Status of the quote.
						Value Description
						A Active
						B Closed
22001	PartyExecutingFirm	Y	5	161	Fixed String	Owning business unit name.
0001	B . F			1.55		Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	166	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	Υ	6	172	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	178	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	198	Fixed String	Text field
						Valid characters: $\xspace \times 20$, $\xspace \times 25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	330	Fixed String	Buy-side user information
	${\sf OriginationTrader}$					Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25225	ChargeID	N	132	462	Fixed String	Charge ID of Third Party Platform.
						Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7B$,
						\x7D, \x7E
39060	Pad6	U	6	594	Fixed String	not used
< Targe	etParties> Cardinality:	0 - 50, R	Record	counte	er: NoTargetParty	/IDs
20612	>TargetParty-	N	4	600	unsigned int	Anonymous user ID
	IDExecuting Trader					
25130	>SideDisclosure-	Y	1	604	unsigned int	Instruction to show side.
	Instruction					Value Description
						0 No
						1 Yes
25131	>PriceDisclosure-	Y	1	605	unsigned int	Instruction to show price.
	Instruction					Value Description
						0 No
						1 Yes
25137		Y	1	606	unsigned int	Instruction to show leaves quantity.
	DisclosureInstruction					Value Description
						0 No
						1 Yes
25146	>LastPxDisclosure-	Y	1	607	unsigned int	Instruction to show last deal price.
	Instruction					Value Description
						0 No
						1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25147	>LastQtyDisclosure-	Υ	1	608	unsigned int	Instruction to show last deal quantity.
	Instruction					Can only be set to 1 (Yes) if LastQty-
						${\sf DisclosureInstruction} = 1({\sf Yes})$
						Value Description
						0 No
						1 Yes
31814	>Free-	Y	1	609	unsigned int	Instruction to show FreeText5
	Text5Disclosure-				G	Value Description
	Instruction					0 No
						1 Yes
						1 les
25190	>PartyOrder-	Υ	1	610	unsigned int	Instruction to show buy-side user in-
	OriginationDisclosure-					formation
	Instruction					Value Description
						0 No
						1 Yes
25138	>QuoteInstruction	Y	1	611	unsigned int	Quoting instruction.
						Value Description
						0 Do not re-quote
						1 (Re-)Quote
25226	>ChargeIDDisclosure-	Y	1	612	unsigned int	Instruction to show Charge ID.
23220	Instruction	'	1	012	unsigned int	
	moti decion					Value Description
						0 No
						1 Yes
22601	>TargetParty-	N	5	613	Fixed String	Name of target business unit.
	ExecutingFirm					Valid characters: A-Z, 0-9, \x20
22602		N	6	618	Fixed String	Name of target user/trader.
	ExecutingTrader				-	Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	N	1	624	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
						2 Rejected

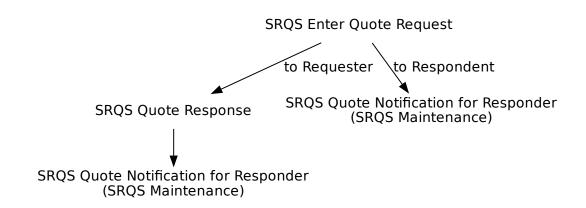
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25185	>PartyDetailStatus-	N	1	625	unsigned int	Reason for a responder reject
	Information					Value Description
						High TRR (TradeToRequest-
						Ratio) threshold
						Anonymous negotiation
						blocked by responder
39060	>Pad6	U	6	626	Fixed String	not used

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Derivatives Message Reference

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13.12 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					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage 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					
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>										
34	MsgSeqNum	Υ	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.					
< Messa	geBody>										
132	BidPx	N	8	24	PriceType	Bid price/rate.					
133	OfferPx	N	8	32	PriceType	Offer price/rate.					
25149	UnderlyingDelta-	N	8	40	floatDecimal4	The effective underlying delta of a					
	Percentage					Vola-Strategy					
134	BidSize	N	8	48	Qty	Quantity of bid.					
135	OfferSize	N	8	56	Qty	Quantity of offer.					

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entifier field A))used to der for agent or partici- nue. If the not provided by will be re- vith Trading Market Mak-
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-	N	1	113	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
21222	•	N	1	114	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
1815	TradingCapacity	N	1	115	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
22001	PartyExecutingFirm	Y	5	116	Fixed String	Owning business unit name.
	, , ,				3	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Υ	6	121	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
25007	FreeText1	N	12	127	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						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	139	Fixed String	Second 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
25009	FreeText3	N	12	151	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	163	Fixed String	Text field
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	295	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
1	Account	N	2	296	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	298	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-	N	1	307	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values
20013	PartyIDOrder-	N	7	308	Fixed String	External Member ID.
	OriginationFirm		·			Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition-	N	32	315	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A
20075	PartyIDLocationID	N	2	347	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
2404	ComplianceText	N	20	349	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x 20$, $\x 22-\x 7B$,
						\x7D, \x7E
20096	PartyIDTakeUp-	N	5	369	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
39020	Pad2	U	2	374	Fixed String	not used

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Derivatives Message Reference

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13.13 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
	geHeaderOut>	<u> </u>			, , , , , , , , , , , , , , , , , , ,	·
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10707 (Quote,
						MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td>'</td><td></td><td></td><td>1</td><td></td></rbch<>	leader>	'			1	
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	U	8	16	unsigned int	not used
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 sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Υ	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	geBody>					
60		Y	8	40	UTCTimestamp	Transaction timestamp.
117	QuoteID	N	8	48	unsigned int	System defined quote identifier.
1751	<u> </u>	N	8	56	unsigned int	Identifier of the replaced quote.
132	BidPx	N	8	64	PriceType	Bid price/rate.

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134 BidSize	delta of a	Description	Data Type	Ofs	Len	Req'd	Field Name	ı ag
135 OfferSize N 8 88 Qty Quantity of offer. 25149 UnderlyingDelta-Percentage N 8 96 floatDecimal4 The effective underlying delta of Vola-Strategy 28759 QuoteRefPrice N 8 104 PriceType Depending upon Negotiation will flow this price can either be a resucce price or an underlying price or an underlying price or an underlying price unsigned int ID of a SRQS negotiation Quoting Status for the executing price or an underlying price or	delta of a			72	8	N	BidSize	134
25149 UnderlyingDelta-Percentage	delta of a	Offer price/rate.	PriceType	80	8	N	OfferPx	133
Percentage 28759 QuoteRefPrice N 8 104 PriceType Depending upon Negotiation we flow this price can either be a resence price or an underlying price 126 ExpireTime N 8 112 UTCTimestamp Time an entity expires. 28758 NegotiationID Y 4 120 unsigned int Unsigned int Unusigned int Value Description Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive 1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, ting for its own account or acting market maker.	delta of a	Quantity of offer.	Qty	88	8	N	OfferSize	135
Percentage 28759 QuoteRefPrice N 8 104 PriceType Depending upon Negotiation we flow this price can either be a resence price or an underlying price 126 ExpireTime N 8 112 UTCTimestamp Time an entity expires. 28758 NegotiationID Y 4 120 unsigned int Unsigned int Quoting Status Value Description Open/Active		The effective underlying del	floatDecimal4	96	8	N	UnderlyingDelta-	25149
flow this price can either be a re ence price or an underlying price 126 ExpireTime								
ence price or an underlying price 126 ExpireTime N 8 112 UTCTimestamp Time an entity expires. 28758 NegotiationID Y 4 120 unsigned int ID of a SRQS negotiation 28787 QuotingStatus Y 1 124 unsigned int Quoting status for the executing p Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive 1815 TradingCapacity N 1 125 unsigned int ing for its own account or acting market maker.	ation work-	Depending upon Negotiation	PriceType	104	8	N	QuoteRefPrice	28759
126 ExpireTime	be a refer-	flow this price can either be						
28758 NegotiationID Y 4 120 unsigned int ID of a SRQS negotiation	g price	ence price or an underlying pr						
28787 QuotingStatus Y 1 124 unsigned int Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive 1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, ting for its own account or acting market maker.		Time an entity expires.	UTCTimestamp	112	8	N	ExpireTime	126
Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive 1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, ting for its own account or acting market maker.		ID of a SRQS negotiation	unsigned int	120	4	Υ	NegotiationID	28758
1 Open/Active 2 Open/Working 3 Closed/Inactive This field designates if the trade acting in the capacity of agent, t ing for its own account or acting market maker.	cuting party	Quoting status for the execution	unsigned int	124	1	Υ	QuotingStatus	28787
1 Open/Active 2 Open/Working 3 Closed/Inactive This field designates if the trade acting in the capacity of agent, t ing for its own account or acting market maker.								
1 Open/Active 2 Open/Working 3 Closed/Inactive This field designates if the trade acting in the capacity of agent, t ing for its own account or acting market maker.		Value Description						
2 Open/Working 3 Closed/Inactive 1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, ting for its own account or acting market maker.		· · · · · · · · · · · · · · · · · · ·						
1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, t ing for its own account or acting market maker.		· ,						
1815 TradingCapacity N 1 125 unsigned int This field designates if the trade acting in the capacity of agent, t ing for its own account or acting market maker.		, , ,						
acting in the capacity of agent, t ing for its own account or acting market maker.		G Closed/ Mactive						
ing for its own account or acting market maker.	ne trader is	This field designates if the t	unsigned int	125	1	N	TradingCapacity	1815
market maker.	agent, trad-	acting in the capacity of agen						
	acting as a	ing for its own account or act						
		market maker.						
		Value Description						
1 Customer (Agency)	<i>'</i>)	1 Customer (Agency)						
5 Principal (Proprietary)	<u> </u>	, /						
6 Market Maker	3,							
28747 QuoteCancelReason N 1 126 unsigned int Reason for quote cancellation.	tion.	Reason for quote cancellation.	unsigned int	126	1	N	QuoteCancelReason	28747
Value Description		Value Description						
5 Expired								
		- ZAPITOG						
39000 Pad1 U 1 127 Fixed String not used		not used	Fixed String	127	1	U	Pad1	39000
20012 PartyIDExecuting- N 4 128 unsigned int Anonymous user ID		Anonymous user ID	unsigned int	128	4	N	PartyIDExecuting-	20012
Trader							Trader	
22001 PartyExecutingFirm N 5 132 Fixed String Owning business unit name.	ie.	Owning business unit name.	Fixed String	132	5	N	PartyExecutingFirm	22001
Valid characters: A-Z, 0-9, \x20	, \x20	Valid characters: A-Z, 0-9, \x						
22012 PartyExecutingTrader N 6 137 Fixed String Owning user name.		Owning user name.	Fixed String	137	6	N	PartyExecutingTrader	22012
Valid characters: A-Z, 0-9, \x20	, \x20	Valid characters: A-Z, 0-9, \x						
22036 PartyEnteringTrader N 6 143 Fixed String The entering user		The entering user	Fixed String	143	6	N	PartyEnteringTrader	22036
Valid characters: A-Z, 0-9, \x20	, \x20	Valid characters: A-Z, 0-9, \x						
131 QuoteReqID N 20 149 Fixed String SRQS negotiation report ID	D	SRQS negotiation report ID	Fixed String	149	20	N	QuoteReqID	131
Valid characters: \x01-\x7E	7E	Valid characters: \x01-\x7E						

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	169	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	181	Fixed String	Second 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
25009	FreeText3	N	12	193	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
05170	F	N.	120	205	F: 1.C. :	\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	205	Fixed String	Text field
						Valid characters: \x20, \x23-\x25, \
						\x28-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	337	char	Field is used for T7 position manage-
''	1 OSITIONE MEET	IN	1	337	Cital	ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
1	Account	N	2	338	Fixed String	Accounts to book trades and keep po-
					3	sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	340	Fixed String	Final Beneficiary
	•					Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-	N	1	349	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker Other, including Other-
						D provided Screen
						* More values
						Iviore values
20013	PartyIDOrder-	N	7	350	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition-	N	32	357	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x 20$, $\x 30-\x 39$,
						\x41-\x5A
20075	PartyIDLocationID	N	2	389	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
0.40.4	C II T	N.		201	F: 1.C. :	Valid characters: \x01-\x7E
2404	ComplianceText	N	20	391	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circulars and /or hilatoral spordination has
						lars and/or bilateral coordination between participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
20096	PartyIDTakeUp-	N	5	411	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20

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13.14 SRQS Enter Quoting Status Request

This message is used to enter a SRQS quoting status. This message is sent to the service "Selective Request for Quote Service".

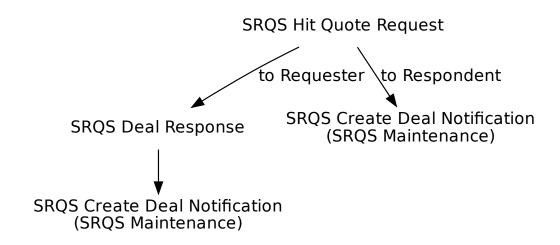
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderIn></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10717 (Mass-
						$\begin{tabular}{lll} Quote Acknowledgement, MsgType = \\ \end{tabular}$
						b)
	NetworkMsgID	U	8	6	Fixed String	not used
39020		U	2	14	Fixed String	not used
	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
	SenderSubID	Y	4	20	unsigned int	User ID.
	geBody>					
	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
						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

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Derivatives Message Reference						

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13.15 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage 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
<reque< td=""><td>stHeader></td><td></td><td>,</td><td></td><td></td><td></td></reque<>	stHeader>		,			
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
62	ValidUntilTime	N	8	24	UTCTimestamp	Time until an entity is valid.
879	UnderlyingQty	N	8	32	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-	N	8	40	PriceType	Limit price for the underlying price
	Value					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	PartyldInvestment-	N	8	56	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: 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 re-
						sulting from the order.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
28758	NegotiationID	Y	4	76	unsigned int	ID of a SRQS negotiation
23002	OrderAttribute-	N	1	80	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
25124	ExecutingTrader-	N	1	81	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222		N N	1	82	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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
1815	TradingCapacity	N	1	83	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
1390	TradePublishIndicator	N	1	84	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 0 Do not publish trade 1 Publish trade
1724	OrderOrigination	N	1	85	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
30059	HedgingInstruction	N	1	86	unsigned int	Indication for the hedge transaction Value Description Execute hedge transaction in the closing auction of the underlying
25218	NoSRQSQuoteGrps	Y	1	87	Counter	Number of SRQS quotes
22001	PartyExecutingFirm	Y	5	88	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22012	PartyExecutingTrader	Υ	6	93	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
1041	FirmTradelD	N	20	99	Fixed String	User defined deal ID
						Valid characters: \x01-\x7E
25007	FreeText1	N	12	119	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	131	Fixed String	Second 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
25009	FreeText3	N	12	143	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						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-
	B 111 E.C.					\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	287	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
	A 1	N.I		200	F: . I.C. :	Acceptable to the latest to th
1	Account	N	2	288	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
20022	Darty IDP anoficion	N	9	290	Eivad C+=:	\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	IN	9	∠9U	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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CustOrderHandling-Inst	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
rate Identifier. The field is for participant use only. Value Description W Desk	1031	CustOrderHandling-	N	1	299	Fixed String	Identifies the source of an order, in ac-
rate Identifier. The field is for participant use only. Value Description W Desk		Inst					cordance with the FIA guidelines for a
Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trad- Hing Provider billed by Executing Broker Premium Algorithmic Trad- Hing Provider billed by Executing Broker Premium Algorithmic Trad- Hing Provider billed by Executing Broker Other, including Other-provided Screen * More values More values More values More values More values PartylDPosition- N 32 307 Fixed String Fiexible Account information. Valid characters: Az 0.9, \x20 \x30-\x39, \x41-\x5A County code. Will be set to "XX" for non-capital letters. Az 0.9, \x30-\x30, \x31-\x31-\x32 Adid characters: \x20, \x30-\x32, \x30-\x31 Adid characters: \x20, \x30-\x32, \x30-\x30, \x31-\x32 Adid characters: \x20, \x30-\x30, \x30-\x							rate Identifier. The field is for partici-
W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Ex-G change API or FIX provided by Executing Broker Premium Algorithmic Trading Broker D Other, including Other-provided Screen More values More values							pant use only.
W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Ex-G change API or FIX provided by Executing Broker Premium Algorithmic Trading Broker D Other, including Other-provided Screen More values More values							Value Description
C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker Premium Algorithmic Trading Provided by Executing Broker Premium Algorithmic Trading Provided Screen Nore values Premium Algorithmic Trading Provided Screen Nore values External Member ID. Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20 PartylDPosition Account Nore values Prixed String String Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A Country code. Will be set to "XX" for non-capital letters. Valid characters: \x201-\x7E 2404 ComplianceText Nore values Nore values Prixed String String Flexible Account' information. Country code. Will be set to "XX" for non-capital letters. Valid characters: \x201-\x7E 2404 ComplianceText Nore values Nore value Nore values Nore values Nore values Nore values Nore value characters: \x20, \x30-\x30, \x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30-\x30-\x30-\x30-\x30-\x30-							W Desk
billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trad-H ing Provided Screen Premium Algorithmic Trading Broker DoriginationFirm OriginationFirm OriginationFirm Valid characters: A-Z, 0-9, \x20 \x307 Fixed String External Member ID. Valid characters: A-Z, 0-9, \x20 \x307 Valid characters: A-Z, 0-9, \x30, \x30, \x39, \x41-\x5A \x307 Valid characters: \x20, \x30-\x39, \x41-\x5A \x307 Valid characters: \x30, \x30-\x39, \x41-\x5A \x307 Valid characters: \x301-\x7E \x309 \x301 Valid characters: \x301-\x7E \x309 \x301 Valid characters: \x301-\x7E \x301 Valid characters: \x301-\x7E \x301 Valid characters: \x301-\x7E \x301 Valid characters: \x301-\x301 Valid charac							Y Electronic
Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Broker Dother, including Other-provided Screen More values More values							
Canage API or FIX provided by Executing Broker Premium Algorithmic Trading Broker Premium Algorithmic Trading Broker Premium Algorithmic Trading Broker Other, including Other-provided Screen More values More values							
by Executing Broker							
Premium Algorithmic Trading Provider billed by Executing Broker							
Ing Broker Other, including Other-provided Screen More values							
D Other, including Other-provided Screen External Member ID. Valid characters: A-Z, 0-9, \x20 Valid characters: \x20, \x30-\x39, \x41-\x5A Valid characters: \x20, \x30-\x39, \x41-\x7E Valid characters: \x20, \x30-\x39, \x41-\x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x7D, \x7E Valid characters: \x20, \x22-\x7B, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30, \x30-\x30-\x30, \x30-\x30, \x30-\x30-\x30, \x30-\x30-\x30-\x30-\x30-\x30-\x30-\x30-							H ing Provider billed by Execut-
D provided Screen * More values							ing Broker
Provided Screen Rore values Provided Screen Rore values Rore values Provided Screen Rore values Rore value v							Other, including Other-
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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <\$SRQSHitQuoteGrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps							provided Screen
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OriginationFirm OriginationFirm PartylDPosition- Account N 32 307 Fixed String Fixed String Fixed String Country code. Will be set to "XX" for non-capital letters. Valid characters: \x20, \x30-\x39, \x41-\x5A 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 PartylDTakeUp- TradingFirm N 5 361 Fixed String Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String Indentification Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String Indentification N 20 306 Fixed String Indentification N 20 307 Fixed String Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20, \x5F N Valid characters: A-Z, 0-9, \x20, \x5F N 39060 Pad6 U 6 386 Fixed String Indentification N D SRQSQuoteGrps	20013	PartyIDOrder	NI	7	300	Fixed String	External Member ID
PartyIDPosition- Account N 32 307 Fixed String Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A	20013		IN	'	300	Tixed String	
Account 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. \x301-\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-	20038		N	32	307	Fixed String	'
Auth-\x5A 20075 PartylDLocationID N 2 339 Fixed String Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E	20000	_		02		r med string	
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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <\$RQSHitQuoteGrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps							
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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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <\$SRQSHitQuoteGrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps							non-capital letters.
tional 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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <\$SRQSHitQuoteGrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps							Valid characters: \x01-\x7E
ing to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E 20096 PartyIDTakeUp-	2404	ComplianceText	N	20	341	Fixed String	This field is used to provide addi-
lars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E							tional regulatory information (accord-
tween 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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <srqshitquotegrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps</srqshitquotegrp>							ing to respective rules & regs, circu-
lance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E 20096 PartyIDTakeUp-							lars and/or bilateral coordination be-
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 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <srqshitquotegrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps</srqshitquotegrp>							
\times \rangle \times							,
20096 PartyIDTakeUp- TradingFirm N 5 361 Fixed String Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 25241 PartyEndClient- Identification N 20 366 Fixed String End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used <srqshitquotegrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps</srqshitquotegrp>							
TradingFirm Valid characters: A-Z, 0-9, \x20 25241 PartyEndClient- Identification Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20, \x5F 39060 Pad6 U 6 386 Fixed String not used 							

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	>QuoteID	Υ	8	400	unsigned int	System defined unique quote identifier
54	>Side	Y	1	408	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
39070	>Pad7	U	7	409	Fixed String	not used

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Enhanced Trading Interface	
Derivatives Message Reference	Build 121.510.2.ga-121005010-45

13.16 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
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10705 (Quote-
						Ack,MsgType=CW)
39020	Pad2	U	2	6	Fixed String	not used
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
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
< Messa	geBody>					
48	SecurityID	N	8	32	signed int	Instrument identifier.
28758	NegotiationID	Y	4	40	unsigned int	ID of a SRQS negotiation
1003	TradeID	N	4	44	unsigned int	System defined SRQS deal identifier.
1040	SecondaryTradeID	N	4	48	unsigned int	Second system defined SRQS deal
						identifier. Please refer to the func-
						tional refernce for the details.
25218	NoSRQSQuoteGrps	Y	1	52	Counter	Number of SRQS quotes
1041	FirmTradeID	N	20	53	Fixed String	User defined deal ID
						Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	73	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
39030	Pad3	U	3	93	Fixed String	not used
<srq< td=""><td>SQuoteGrp> Cardinality</td><td>v: 0-30,</td><td>Reco</td><td>rd cou</td><td>nter: NoSRQSQu</td><td>oteGrps</td></srq<>	SQuoteGrp> Cardinality	v: 0-30,	Reco	rd cou	nter: NoSRQSQu	oteGrps
117	>QuoteID	Y	8	96	unsigned int	System defined unique quote identifier

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Deutsche Börse Group's T7 Release 12.1	Deutsche Börse Group
Enhanced Trading Interface	
Derivatives Message Reference	Build 121.510.2.ga-121005010-45

13.17 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10708 (Trade-
						CaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	AppIID	Υ	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	geBody>					
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	N	8	64	signed int	Instrument identifier.
126	ExpireTime	N	8	72	UTCTimestamp	Time an entity expires.
810	UnderlyingPx	N	8	80	PriceType	Underlying price associated with a
						derivative instrument.
25149	UnderlyingDelta-	N	8	88	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
25151	UnderlyingEffective-	N	8	96	floatDecimal4	The effective underlying delta of a
	DeltaPercentage					Vola-Strategy
879	UnderlyingQty	N	8	104	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-	N	8	112	PriceType	Limit price for the underlying price
	Value					
28758	NegotiationID	Υ	4	120	unsigned int	ID of a SRQS negotiation
1003	TradeID	Υ	4	124	unsigned int	System defined SRQS deal ID.
1126	OrigTradeID	N	4	128	unsigned int	In case of a trade rever-
						sal/modification this field provides
						the original trade identifier.
939	TrdRptStatus	Υ	1	132	unsigned int	SRQS deal status.
						Value Description
						0 Accepted
						4 Pending new
						I rename new
856	TradeReportType	N	1	133	unsigned int	Used for negotiations for working
					_	delta or basis trades. Only for Trd-
						RptStatus = 'Accepted
						Value Description
						5 No/Was (Replaced)
						3 No/ Was (Replaced)
1011	MessageEventSource	Y	1	134	char	Receiver of a message.
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter
						Q Broadcast to quote submittee
54	Side	Υ	1	135	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28769	NoOrderBookItems	N	1	136	Counter	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	N	1	137	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1222						
1390	TradePublishIndicator	N	1	138	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade
20050	Us dain ala stancetica	N	1	120		Indication for the hadra toward the
30059	HedgingInstruction	IN	1	139	unsigned int	Indication for the hedge transaction
						Value Description
						Execute hedge transaction in
						1 the closing auction of the un-
						derlying
25219	NoSRQSTargetParty-	Y	1	140	Counter	Number of SRQS deals
	TrdGrps					
22401	RootPartyExecuting-	N	5	141	Fixed String	Business unit name of the requester.
	Firm					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
22412	RootPartyExecuting-	N	6	146	Fixed String	Owning trader name of the SRQS ne-
	Trader					gotiation.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22436	, ,	N	6	152	Fixed String	Entering trader name of the requester.
	Trader					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
1041	FirmTradeID	N	20	158	Fixed String	User defined deal ID
	F. N			4		Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	178	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	198	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x 20$, $\x 23-\x 25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	210	Fixed String	Second 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
25009	FreeText3	N	12	222	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
05170	F	N.	120	004	F: 1.C. :	\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	234	Fixed String	Text field
						Valid characters: \x20, \x23-\x25, \
						\x28-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	366	char	Field is used for T7 position manage-
''	OsitionEffect	IN	1	300	Cital	ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
1	Account	N	2	367	Fixed String	Accounts to book trades and keep po-
					3	sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	369	Fixed String	Final Beneficiary
					-	Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Reg'd	Len	Ofs	Data Type	Description
1031		N	1	378	Fixed String	Identifies the source of an order, in ac-
	Inst				_	cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform billed by Executing Broker
						Sponsored Access via Ex- G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut- ing Broker
						Other including Other-
						provided Screen
						* More values
20013	PartyIDOrder-	N	7	379	Fixed String	External Member ID.
	OriginationFirm				3. 3. 8	Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition-	N	32	386	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x 20$, $\x 30-\x 39$,
						\x41-\x5A
20075	PartyIDLocationID	N	2	418	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
2404	ComplianceText	N	20	420	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveillance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
20096	PartyIDTakeUp-	N	5	440	Fixed String	Take-up Member Short Name.
	TradingFirm		-			Valid characters: A-Z, 0-9, \x20
39030	_	U	3	445	Fixed String	not used
<orde< td=""><td>erBookItemGrp> Cardina</td><td>ality: 0-</td><td>26, R</td><td>ecord o</td><td>counter: NoOrder</td><td>·BookItems</td></orde<>	erBookItemGrp> Cardina	ality: 0-	26, R	ecord o	counter: NoOrder	·BookItems
48	>SecurityID	Y	8	448	signed int	Instrument identifier.
25132	>BestBidPx	N	8	456	PriceType	On-book trading best bid price
25134	>BestBidSize	N	8	464	Qty	On-book trading best bid quantity
25133	>BestOfferPx	N	8	472	PriceType	On-book trading best offer price

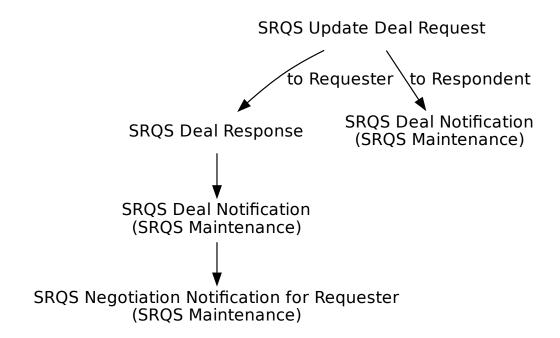
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25135	>BestOfferSize	N	8	480	Qty	On-book trading best ask quantity
1024	>MDBookType	Υ	1	488	unsigned int	Type of market data
						Value Description
						1 Top of book
						2 Price depth (aggregated)
1173	>MDSubBookType	N	1	489	unsigned int	Sub-type/qualifier of market data
						Value Description
						1 Implied
						2 Volume Weighted Average
20050	D 16			400		
	>Pad6	U	6	490	Fixed String	not used
<srq< td=""><td>1</td><td>Cardinali</td><td>ty: 1-</td><td>30, Re</td><td>ecord counter: No</td><td>SRQSTargetPartyTrdGrps</td></srq<>	1	Cardinali	ty: 1-	30, Re	ecord counter: No	SRQSTargetPartyTrdGrps
1009	>SideLastQty	Y	8	0	Qty	Fill quantity for the original T7 strat-
						egy.
117	>QuoteID	Y	8	8	unsigned int	System defined unique quote identifier
20612	>TargetParty-	N	4	16	unsigned int	Owning User ID.
	IDExecutingTrader					
22601	>TargetParty-	N	5	20	Fixed String	Name of target business unit.
	ExecutingFirm					Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-	N	6	25	Fixed String	Name of target user/trader.
	ExecutingTrader					Valid characters: A-Z, 0-9, \x20
22636	>TargetParty-	N	6	31	Fixed String	Name of target user/trader.
	EnteringTrader					Valid characters: A-Z, 0-9, \x20
39030	>Pad3	U	3	37	Fixed String	not used

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13.18 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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10706 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
30889	UnderlyingPriceStip-	N	8	24	PriceType	Limit price for the underlying price
	Value					

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	Υ	4	48	signed int	Product identifier.
28758	NegotiationID	Υ	4	52	unsigned int	ID of a SRQS negotiation
1003	TradeID	Υ	4	56	unsigned int	System defined SRQS deal ID.
856	TradeReportType	Υ	1	60	unsigned int	Status of the SRQS deal.
						Value Description
						2 Accept
						3 Decline
						6 Trade Report Cancel
939	TrdRptStatus	N	1	61	unsigned int	Used for negotiations for working
						delta or basis trades. It is used to
						set a negotiation to working status
						(Deemed_verified) or to set a pend-
						ing/working deal to final (Accepted).
						Value Description
						0 Accepted
						4 Pending new
						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

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13.19 SRQS Deal Notification

This message informs about the change of a SRQS deal state.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10709 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	geBody>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30889	, , , , ,	N	8	48	PriceType	Limit price for the underlying price
	Value					

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.
1663	RequestingPartySub-	N	2	88	unsigned int	Party type initiating SRQS deal dele-
	IDType					tion
						Value Description
						5000 Requester
						5001 Responder
						Both (Requester and Re-
						sponder)
						5003 System
020	T. ID. (Civil)	Y	1	00		Control of the CDOC Heal
939	TrdRptStatus	Y	1	90	unsigned int	Status of the SRQS deal.
						Value Description
						0 Accepted
						4 Pending new
						2 Cancelled
						7 Terminated
						9 Deemed verified
749	TradeRequestResult	N	1	91	unsigned int	Trade request transaction type
149	Traderrequestresuit	IN	1	91	unsigned int	
						Value Description
						100 Deal cancellation pending
						101 Deal cancellation declined
						102 Deal cancellation approved
1011	MessageEventSource	Y	1	92	char	Receiver of a message.
1011	iviessageEvelitSource	'	1	92	Cilar	
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815		N	1	93	unsigned int	This field designates if the trader is
					O	acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
						0 Market Maker
25219	NoSRQSTargetParty-	N	1	94	Counter	Number of SRQS deals
	TrdGrps					
22401	RootPartyExecuting-	N	5	95	Fixed String	Name of the requester business unit.
	Firm					Valid characters: $\x20$, $\x22$ - $\x7B$,
						\x7D, \x7E
22412	RootPartyExecuting-	N	6	100	Fixed String	Name of the owning trader of the
	Trader					SRQS negotiation.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22436	RootPartyEntering-	N	6	106	Fixed String	Name of the entering trader.
	Trader					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1041	FirmTradeID	N	20	112	Fixed String	User defined deal ID
						Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	132	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25007	FreeText1	N	12	152	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	164	Fixed String	Second free-format text field for
						trader specific or customer-related
						comments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
0500	F			4=-		\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	176	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25172	FreeText5	N	132	188	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	320	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
1	Account	N	2	321	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	323	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
1031	CustOrderHandling-	N	1	332	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						provided Screen
						* More values
20012	PartyIDOrder-	N	7	333	Fived String	External Member ID.
20013	OriginationFirm	IN	′	333	Fixed String	Valid characters: A-Z, 0-9, \x20
20038	-	N	32	340	Fixed String	'Flexible Account' information.
20036	PartyIDPosition- Account	IN	32	340	i ixeu stillig	Valid characters: \x20, \x30-\x39,
	Account					\x41-\x5A
						/ATI- /XUA

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	PartyIDLocationID	N	2	372	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
2404	ComplianceText	N	20	374	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
20096	PartyIDTakeUp-	N	5	394	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	399	Fixed String	not used
<srq< td=""><td>STargetPartyTrdGrp>0</td><td>Cardinali</td><td>ty: 1-</td><td>30, Re</td><td>ecord counter: No</td><td>SRQSTargetPartyTrdGrps</td></srq<>	STargetPartyTrdGrp>0	Cardinali	ty: 1-	30, Re	ecord counter: No	SRQSTargetPartyTrdGrps
1009	>SideLastQty	U	8	400	Qty	not used
117	>QuoteID	U	8	408	unsigned int	not used
20612	>TargetParty-	N	4	416	unsigned int	Owning User ID.
	IDExecuting Trader					
22601	>TargetParty-	N	5	420	Fixed String	Name of target business unit.
	ExecutingFirm					Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-	N	6	425	Fixed String	Name of target user/trader.
	ExecutingTrader					Valid characters: A-Z, 0-9, \x20
22636	>TargetParty-	N	6	431	Fixed String	Name of target user/trader.
	EnteringTrader					Valid characters: A-Z, 0-9, \x20
39030	>Pad3	U	3	437	Fixed String	not used

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13.20 SRQS Negotiation Status Notification

This message informs about a SRQS negotiation state change.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>					
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
<rbch< td=""><td>leader></td><td></td><td>,</td><td></td><td></td><td></td></rbch<>	leader>		,			
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					
60	TransactTime	Υ	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
276	QuoteCondition	Y	1	60	char	Status of the quote. Value Description 8 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

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SRQS Negotiation Notification for Respondent 13.21

This message informs the targeted respondents about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10713 (Quote-
						$StatusReport,\ MsgType = AI)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td></td><td></td><td></td><td></td><td></td><td></td></rbch<>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070	Dad7	U	7	33	Fived Ctuins	not used
	geBody>	U	1	33	Fixed String	not used
	TransactTime	Υ	0	40	UTCTimestamp	Transaction timestamp.
00	TransactTime	ľ	8	40	OTCTIMESTAMP	Transaction timestamp.

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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 refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	56	floatDecimal4	The effective underlying delta of a
	Percentage					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 negotia-
						tion.
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.
25201	TradeToQuoteRatio	N	8	120	floatDecimal4	Ratio of Trades to Quotes
28758	NegotiationID	Υ	4	128	unsigned int	ID of a SRQS negotiation
25150	NumberOf-	N	4	132	unsigned int	Total number of Respondents in a
	Respondents					SRQS event.
25202	TradeToQuoteRatio-	N	2	136	unsigned int	Ranking position of Ratio of Trades to
	Position					Quotes
537	QuoteType	Υ	1	138	unsigned int	Quote Type
						Value Description
						Indicative (for Continuous
						Auction Issuer trading model
						and Eurex/Xetra EnLight
						only)
						1 Tradeable
28786	QuoteSubType	Υ	1	139	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25138	QuoteInstruction	Υ	1	140	unsigned int	Quoting instruction.
						Value Description
						0 Do not re-quote
						1 (Re-)Quote
54	Side	N	1	141	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
0700	T 1 A	N.	1	140		T A
2788		N	1	142	unsigned int	Trade Aggregation Identifier.
	TransType					Value Description
						0 New
276	QuoteCondition	Y	1	143	char	Status of the quote.
210	Quotecondition	'	_	143	Cital	
						Value Description
						A Active
						B Closed
22001	PartyExecutingFirm	N	5	144	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	149	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	155	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
22601		N	5	161	Fixed String	Name of target business unit.
22602	Firm	N.	-	166	F: . I C. :	Valid characters: A-Z, 0-9, \x20
22002	TargetPartyExecuting- Trader	N	6	166	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	172	Fixed String	User defined ID of a SRQS negotiation
20102	T ITTITIVE GOLIALIONID		20	112	Tixed String	Valid characters: \x01-\x7E
25172	FreeText5	N	132	192	Fixed String	Text field
					9	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	324	Fixed String	Buy-side user information
	OriginationTrader					Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25225	ChargeID	N	132	456	Fixed String	Charge ID of Third Party Platform.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39040	Pad4	U	4	588	Fixed String	not used

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13.22 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		
<messa< td=""><td colspan="8"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10714 (Quote-		
						$StatusReport,\ MsgType = AI)$		
39020	Pad2	U	2	6	Fixed String	not used		
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>							
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by		
						the gateway		
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-		
						signed 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 sub-		
						scription.		
5948	PartitionID	U	2	28	unsigned int	not used		
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.		
						Value Description		
						0 False		
						1 True		
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.		
						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.		
						Value Description		
						1 Last Message		
39070	Pad7	U	7	33	Fixed String	not used		

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geBody>					
75	TradeDate	N	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
						105 Service Resumed
39030	Pad3	U	3	45	Fixed String	not used

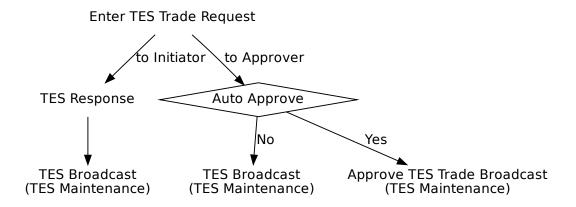
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14 TES Trading

14.1 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				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10600 (Trade-				
						${\sf CaptureReport,\ MsgType} = {\sf AE})$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>									
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.				
< Messa	<messagebody></messagebody>									
48	SecurityID	Y	8	24	signed int	Instrument identifier.				
31	LastPx	Y	8	32	PriceType	Price of TES trade.				

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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 con-
						cluded 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	Related Close Price	N	8	56	floatDecimal6	User defined index price. To be set for
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
1860	Related Trade Quantity	N	8	64	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
1650	RelatedSecurityID	N	8	72	signed int	Instrument ID of the related instru-
						ment. Only applicable for TrdType
						(1017) Delta Neutral Trade at Mar-
						ket [mandatory].
28908	RelatedPx	N	8	80	PriceType	Price of the related instrument. Only
						applicable for TrdType (1017) Delta
						Neutral Trade at Market [mandatory].
879	UnderlyingQty	N	8	88	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
1300	MarketSegmentID	Υ	4	96	signed int	Product identifier.
987	UnderlyingSettlement-	N	4	100	LocalMktDate	Date the underlying instrument will
	Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
542	UnderlyingMaturity-	N	4	104	LocalMktDate	Underlying security's maturity date.
	Date					To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
1856	RelatedTradeID	N	4	108	unsigned int	Identifier of a related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
2546	RelatedMarket-	N	4	112	signed int	Identifies a related product. To be set
	SegmentID					for TrdType (1000) Vola Trade or Trd-
						Type (1017) Delta Neutral Trade at
						Market [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	TrdType	Υ	2	116	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1017 Delta Neutral Trade at Mar- ket
1227	ProductComplex	N	1	118	unsigned int	This field qualifies an instrument type
1221	roducteomplex		-		unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non Standard Ontion Strat
						a legy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy
856	TradeReportType	Y	1	119	unsigned int	Identifies the type of trade notifica-
					-	tion.
						Value Description
						0 Submit
1390	TradePublishIndicator	Y	1	120	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28709	NoSideAllocs	Y	1	121	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
864	NoEvents	Y	1	122	Counter	Number of repeating EventType entries.
555	NoLegs	Y	1	123	Counter	Number of repeating TrdInstrmntLeg- Grp entries (number of legs for user provided leg trade prices).
870	NoInstrAttrib	Y	1	124	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	125	Counter	Number of underlying stipulation entries.
20010	PartyIDSettlement- Location	N	1	126	unsigned int	ID of settlement location. Value Description Clearstrem Banking Frankfurt Clearstrem Banking Luxemburg 3 CLS Group 4 Euroclear
29008	HedgeType	N	1	127	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
25199	SwapClearer	N	1	128	unsigned int	Swap clearer for EFS Trades only Value Description 0 Eurex Clearing 1 Non-Eurex Clearing
28583	TradeReportText	N	20	129	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	149	Fixed String	User defined transaction ID. Part of
					O	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	169	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-	N	30	181	Fixed String	Description of the Underlying security.
	Desc					To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	211	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	214	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		U	4	244	Fixed String	not used
	AllocGrp> Cardinality: .			1		
80	>AllocQty	Y	8	248	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	U	4	256	unsigned int	not used
25180	>TESEnrichment-	N	4	260	unsigned int	Enrichment Rule ID for TES trades
	RuleID					(to be used only in case of Auto Ap-
	.					proval)
54	>Side	Y	1	264	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
22001	> Double Everything Fi	V	F	265	Civad Ctains	Approximate husiness wast
22001	>PartyExecutingFirm	Y	5	265	Fixed String	Approving business unit
22012	> Dowty Exposure :	Y	6	270	Eived C+:	Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting- Trader	i t	6	270	Fixed String	Approving user name
30040	>Pad4	U	4	276	Fived String	Valid characters: A-Z, 0-9, \x20
39040				276	Fixed String	not used
	nstrmntLegGrp> Cardin	_				Instrument identifier of the leave
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
						rity.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
566	>LegPrice	Υ	8	8	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	U	8	16	Qty	not used
<instr< td=""><td>umentEventGrp> Cardi</td><td>nality: 0</td><td>-2, R</td><td>ecord o</td><td>counter: NoEvent</td><td>S</td></instr<>	umentEventGrp> Cardi	nality: 0	-2, R	ecord o	counter: NoEvent	S
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
						Value Description
						8 Swap Start Date
						9 Swap End Date
	>Pad3	U	3	5	Fixed String	not used
	umentAttributeGrp> Ca					
8/1	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instru-
						ment attribute.
						To be set for TrdType (12) Exchange for Swap[Swap, Cus-
						tomer_1, Swap_Customer_2
						Variable_Rate, Offset_to-
						the_variable_coupon_rate: op-
						tional], (1001) EFP-Fin Trade
						[Coupon_Rate: optional]and
						(1002) EFP-Index Futures
						Trade[Cash_Basket_Reference:
						mandatory].
						Value Description
						5 Variable rate
						100 Coupon rate
						Offset to the variable coupon
						101 rate
						102 Swap Customer 1
						103 Swap Customer 2
						104 Cash Basket Reference
						104 Cash Dasket Reference
872	>InstrAttribValue	Υ	32	1	Fixed String	Attribute value appropriate to the
					3	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	33	Fixed String	not used
<unde< td=""><td>erlyingStipGrp> Cardina</td><td>lity: 0-</td><td>1, Rec</td><td>ord co</td><td>unter: NoUnderly</td><td>ringStips</td></unde<>	erlyingStipGrp> Cardina	lity: 0-	1, Rec	ord co	unter: NoUnderly	ringStips
889	>UnderlyingStipValue	Υ	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						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].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

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14.2 TES Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>	•				
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10611 (Trade-
						${\sf CaptureReportAck,\ MsgType} = {\sf AR)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
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
<messa,< td=""><td>geBody></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geBody>					
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

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14.3 TES Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
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 mes-
						sage layout. Value: 10604 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070	Dod7	U	7	22	Fixed Carrier	not used
		U	/	33	Fixed String	not used
	geBody>	V	0	40	aiama di int	Instrument identifier
48	SecurityID	Y	8	40	signed int	Instrument identifier.

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Tag F	Field Name	Req'd	Len	Ofs	Data Type	Description
_	LastPx	Υ	8	48	PriceType	Price of TES trade.
60	TransactTime	Υ	8	56	UTCTimestamp	Transaction timestamp.
810 l	UnderlyingPx	N	8	64	PriceType	Underlying price associated with a
	, 0				, , , , , , , , , , , , , , , , , , ,	derivative instrument.
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time
					·	when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
2589 F	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
1860 F	RelatedTradeQuantity	N	8	88	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
1650 F	RelatedSecurityID	N	8	96	signed int	Instrument ID of the related instru-
						ment. Only applicable for TrdType
						(1017) Delta Neutral Trade at Mar-
						ket [mandatory].
28908 F	RelatedPx	N	8	104	PriceType	Price of the related instrument. Set
						for TrdType (1017) Delta Neutral
						Trade at Market [mandatory].
879 l	UnderlyingQty	N	8	112	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
1300 N	MarketSegmentID	Υ	4	120	signed int	Product identifier.
2489 F	PackageID	Υ	4	124	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	128	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
987 l	UnderlyingSettlement-	N	4	132	LocalMktDate	Date the underlying instrument will
[Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
542 l	UnderlyingMaturity-	N	4	136	LocalMktDate	Underlying security's maturity date.
[Date					To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
1856 F	RelatedTradeID	N	4	140	unsigned int	Identifier of a related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2546	RelatedMarket-	N	4	144	signed int	Identifies a related product. Set for
	SegmentID					TrdType (1000) Vola Trade or Trd-
						Type (1017) Delta Neutral Trade at
						Market [mandatory].
25181	AutoApprovalRuleID	N	4	148	unsigned int	Auto Approval rule id - only in case of
						erroneous Auto Approval processing
828	TrdType	Y	2	152	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar-
						ket
30354	VarTextLen	N	2	154	Counter	Number of used bytes for field VarText
30354	Variextell	IN		154	Counter	(30355).
856	TradeReportType	Y	1	156	unsigned int	Identifies the type of trade notifica-
			_			tion.
						Value Description
						0 Submit
						2 Accept
						5 No/Was (Replaced)
						11 Alleged New
						13 Alleged No/Was
939	TrdRptStatus	N	1	157	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
						4 Pending new
						9 Deemed verified

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	158	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
1390	TradePublishIndicator	Y	1	159	unsigned int	Indicates if a trade should be reported
			_	100	a	via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade
864	NoEvents	Y	1	160	Counter	Number of repeating EventType en-
070	N. I A II			1.61		tries.
870	NoInstrAttrib	Y	1	161	Counter	Number of repeating InstrAttribType
007	No. 11 of the City	V	1	160	<u> </u>	entries.
887	NoUnderlyingStips	Y	1	162	Counter	Number of underlying stipulation en-
20700	NaCida Alla	\ \ <u>\</u>	1	162	Caurten	tries.
28709	NoSideAllocs	Y	1	163	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Y	1	164	Counter	Number of repeating TrdInstrmntLeg-
333	INOFERS	'	1	104	Counter	Grp entries (number of legs for user
						provided leg trade prices).
31555	NoLegClearingPrices	Y	1	165	Counter	Number of ClearingPriceLeg repeat-
31333	Trobeg cicaring rices	'	_		Counter	ing group instances.
						broup misturices.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement-	N	1	166	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank- furt
						Clearstrem Banking Luxem-
						burg 3 CLS Group
						4 Euroclear
						Luiocicai
29008	HedgeType	N	1	167	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
25199	SwapClearer	N	1	168	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
1011	MessageEventSource	Y	1	169	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
28583	TradeReportText	N	20	170	Fixed String	User defined TES ID.
					_	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
571	TradeReportID	N	20	190	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
22401	RootPartyExecuting-	Y	5	210	Fixed String	Participant Short Name.
	Firm					Valid characters: $\xspace \times 20$, $\xspace \times 22$ - $\xspace \times 7B$,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-	Y	6	215	Fixed String	Owning User Short Name.
	Trader					Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7B$,
						\x7D, \x7E
309	UnderlyingSecurityID	N	12	221	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-	N	30	233	Fixed String	Description of the Underlying security.
	Desc					To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	263	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	266	Fixed String	The issuer or name of the underlying
						security.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
<side< td=""><td>AllocGrpBC> Cardinalit</td><td>y: 1-99</td><td>, Reco</td><td>ord cou</td><td>ınter: NoSideAlloc</td><td>CS</td></side<>	AllocGrpBC> Cardinalit	y: 1-99	, Reco	ord cou	ınter: NoSideAlloc	CS
80	>AllocQty	Y	8	296	Qty	Quantity of the particular trade side
						in the TES trade.
25198	>ReversalApproval-	U	8	304	UTCTimestamp	not used
	Time					
467	>IndividualAllocID	Υ	4	312	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-	N	4	316	unsigned int	Enrichment Rule ID for TES trades
	RuleID					(to be used only in case of Auto Ap-
						proval)
22001	>PartyExecutingFirm	Υ	5	320	Fixed String	Approving business unit
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Υ	6	325	Fixed String	Approving user name
	Trader					Valid characters: A-Z, 0-9, \x20
54	>Side	Υ	1	331	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
	I			<u> </u>		

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1840			Len	Ofs	Data Type	Description
	>TradeAllocStatus	Υ	1	332	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
						7 Pending Reversal
						8 Side Approved Reversal
						9 Reversed
						10 Cancelled Reversal
	>Pad3	U	3	333	Fixed String	not used
	nstrmntLegGrp> Cardin			1	_	I
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
					D. T	rity.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
607	s.L., O	N.		1.0	0.	underlying leg).
	>LegQty	N N	8	16	Qty	Quantity for leg of a multileg
	umentEventGrp> Cardi >EventDate	Y	4 4	ecora o	LocalMktDate	Date of event.
800	> LventDate	'	4		LocaliviktDate	To be set for TrdType (12) Exchange
						for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event
003	Lvent type	'	-	•	unsigned int	
						Value Description
						8 Swap Start Date
						9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
	L ClearingPriceLegGrp> C	ardinalit	y: 0-2			
	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg secu-
						rity.
31596	>LegClearingTrade-	Υ	8	8	PriceType	
	Price					
<instr< td=""><td>umentAttributeGrp> Ca</td><td>ardinality</td><td>v: 0-6</td><td>, Reco</td><td>ord counter: NoIn.</td><td>strAttrib</td></instr<>	umentAttributeGrp> Ca	ardinality	v: 0-6	, Reco	ord counter: NoIn.	strAttrib

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Υ	1	0	unsigned int	Code to represent the type of instru-
						ment attribute.
						To be set for TrdType (12) Ex-
						change for Swap[Swap, Cus-
						tomer_1, Swap_Customer_2
						Variable_Rate, Offset_to-
						the_variable_coupon_rate: op-
						tional], (1001) EFP-Fin Trade
						[Coupon_Rate: optional]and
						(1002) EFP-Index Futures
						Trade[Cash_Basket_Reference:
						mandatory].
						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
	>Pad7	U	7	33	Fixed String	not used
<unde< td=""><td>erlyingStipGrp> Cardina</td><td>lity: 0-</td><td></td><td></td><td></td><td></td></unde<>	erlyingStipGrp> Cardina	lity: 0-				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value.
						To be set for TrdType (12) Exchange
						for Swap [optional] and (1001) EFP-
						Fin Trade [optional].
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	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].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
30355	VarText	N	2000	0	Variable String	Reason for erroneous Auto Approval
						processing
						Valid characters: \x09, \x0A, \x0D,
						\x20-\x7B, \x7D, \x7E

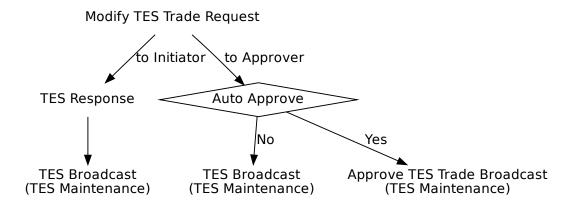
Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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14.4 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	
< Messa	geHeaderIn>						
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10601 (Trade-	
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$	
25028	NetworkMsgID	U	8	6	Fixed String	not used	
39020	Pad2	U	2	14	Fixed String	not used	
<reque< td=""><td colspan="7"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the	
						participant for requests sent to the	
						gateway.	
50	SenderSubID	Υ	4	20	unsigned int	User ID.	
< Messa	geBody>						
31	LastPx	Υ	8	24	PriceType	Price of TES trade.	
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time	
						when an Off-Book trade was con-	
						cluded outside the T7 System. There	
						is a market specific validation of Time	
						of Commencement by the T7 back-	
						end.	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2589	RelatedClosePrice	N	8	40	floatDecimal6	User defined index price. To be set for
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
28908	RelatedPx	N	8	48	PriceType	Price of the related instrument. Only
						applicable for TrdType (1017) Delta
						Neutral Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
2489	PackageID	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. The latest
						value available to the Initiator for the
						corresponding TES Trade needs to be
						provided.
2546		N	4	68	signed int	Identifies a related product. To be
	SegmentID					set for TrdType (1000) Vola Trade
						[mandatory].
828	TrdType	Υ	2	72	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar-
						1017 ket
856	TradeReportType	Y	1	74	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						5 No/Was (Replaced)
35-1	-	.,				
1390	TradePublishIndicator	Y	1	75	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28709	NoSideAllocs	Υ	1	76	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Υ	1	77	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
						provided leg trade prices).
25199	SwapClearer	N	1	78	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
28583	TradeReportText	N	20	79	Fixed String	User defined TES ID.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
571	TradeReportID	N	20	99	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39000		U	1	119	Fixed String	not used
<side< td=""><td>AllocGrp> Cardinality: .</td><td>1 - 99, R</td><td>ecord</td><td>counte</td><td>er: NoSideAllocs</td><td></td></side<>	AllocGrp> Cardinality: .	1 - 99, R	ecord	counte	er: NoSideAllocs	
80	>AllocQty	Y	8	120	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	N	4	128	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-	N	4	132	unsigned int	Enrichment Rule ID for TES trades
	RuleID					(to be used only in case of Auto Ap-
						proval)
54	>Side	Y	1	136	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
22001	>PartyExecutingFirm	Y	5	137	Fixed String	Approving business unit
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	142	Fixed String	Approving user name
	Trader					Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	148	Fixed String	not used
<trdii< td=""><td>nstrmntLegGrp> Cardin</td><td>ality: 0-</td><td>- 20, R</td><td>ecord</td><td>counter: NoLegs</td><td></td></trdii<>	nstrmntLegGrp> Cardin	ality: 0-	- 20, R	ecord	counter: NoLegs	
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
						rity.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	U	8	16	Qty	not used

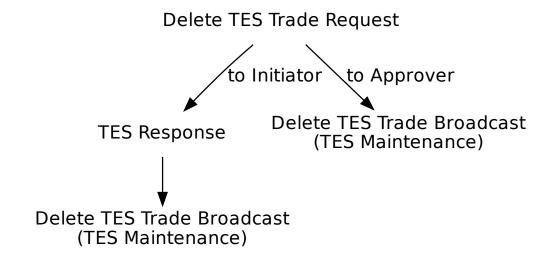
Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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14.5 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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10602 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
2489	PackageID	Υ	4	24	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1300	MarketSegmentID	Y	4	28	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Υ	4	32	unsigned int	System transaction identifier for a T7
						Entry Service transaction. The latest
						value available to the Initiator for the
						corresponding TES Trade needs to be
						provided.
2546	RelatedMarket-	N	4	36	signed int	Identifies a related product. To be set
	SegmentID					for TrdType (1000) Vola Trade or Trd-
						Type (1017) Delta Neutral Trade at
		.,				Market [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar- ket
956	TradeReportType	Y	1	42	unsigned int	Identifies the type of trade notifica-
630	TradeReport Type	1	1	42	unsigned int	tion.
						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

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Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group
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14.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Reg'd	Len	Ofs	Data Type	Description
	geHeaderOut>				31	
	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10606 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
5040	B IB	.,	•	20		scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
1252	А I D	Y	1	20		ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1100	A 11D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	21		LL .:C C ETLL.
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						7 TES Maintenance
903	LastFragment	Y	1	32	cianadiat	Indicates whather this massage is the
093	Lastrragment	Ť	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	geBody>					
	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.
	1	1 .				

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2489 PackageID Y 4 52 unsigned int Identifie i.e. TES 30017 TESExecID Y 4 56 unsigned int System Entry S	t identifier. er for a T7 Entry Service trade S trade ID. transaction identifier for a T7 ervice transaction. TES trade.
i.e. TES 30017 TESExecID Y 4 56 unsigned int System Entry S	S trade ID. transaction identifier for a T7 ervice transaction.
30017 TESExecID Y 4 56 unsigned int System Entry S	transaction identifier for a T7 ervice transaction.
Entry S	ervice transaction.
828 TrdType Y 2 60 unsigned int Type of	TES trade
2 00 dissigned int Type of	TES trade.
Value	Description
	Block Trade
12	Exchange for Swap
1000	Vola Trade
1001	EFP-Fin Trade
1002	EFP-Index Futures Trade
1007	QTPIP BLOCK TRADE
1004	Trade at Market
1017	Delta Neutral Trade at Mar-
	ket
	for deletion.
	Description
	Deletion via the TES Delete Request
	Automatic deletion due to TES Activity State Change
	Automatic deletion due to instrument expiration
103	Deletion caused by Clear-ing/Risk stop
104	Deletion caused by Trading stop
105	Deletion of Instrument
106	Suspension of Instrument
	Deletion caused by a pre-
	trade risk event
056 T. I.D 1T	
856 TradeReportType Y 1 63 unsigned int Identified tion.	es the type of trade notifica-
Value	Description
	Trade Report Cancel
	Trade Report Carreer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
939	TrdRptStatus	N	1	64	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						2 Cancelled
1011	MessageEventSource	Y	1	65	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
571	TradeReportID	N	20	66	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39020	Pad2	U	2	86	Fixed String	not used

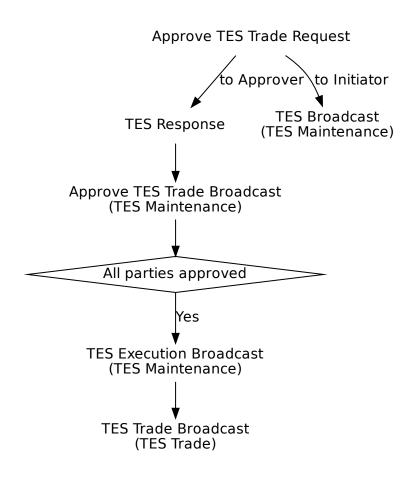
Deutsche Börse Group's T7 Release 12.1
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14.7 Approve TES Trade Request

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
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10603 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td>,</td><td></td><td></td><td></td></reque<>	stHeader>		,			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
20003	PartyIDClientID	N	8	24	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
20122	D . I II	N.		20		main empty.
20122	PartyldInvestment- DecisionMaker	N	8	32	unsigned int	MiFID field: Investment decision
	Decisioniviaker					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 in-
						vestment decision.
25123	ExecutingTrader	N	8	40	unsigned int	MiFID field: 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 re-
						sulting from the order.
80	AllocQty	Υ	8	48	Qty	Quantity of the particular trade side
						in the TES trade.
2489	PackageID	Υ	4	56	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
70	AllocID	Υ	4	60	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7
						Entry Service transaction. The latest
						value available to the Approver for the
						corresponding TES Trade side needs
						to be provided.
1300		Υ	4	68	signed int	Product identifier.
2546		N	4	72	signed int	Identifies a related product. To be set
	SegmentID					for TrdType (1000) Vola Trade.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	76	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar- ket
1815	TradingCapacity	Y	1	78	unsigned int	This field designates if the trader is
1010	Trading capacity		-		ansigned int	acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
056	TradaDanautTuna	Y	1	79		Identifies the time of trade matifies
030	TradeReportType	T	1	19	unsigned int	Identifies the type of trade notification.
						Value Description
						2 Accept
						2 / recept
54	Side	Υ	1	80	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
22000	Oudan Astrila I	Y	1	01		MiFID field: Indication as to whether
23002	OrderAttribute- LiquidityProvision	Y	1	81	unsigned int	an order is submitted to a Trading
	Liquidityi 10viSiOII					Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
						- 110 inquients provision

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Tag Field Name Req'd Len Ofs Data Type Description	1
	Qualifier for field Party-
DecisionMaker- IdInvestmen	tDecisionMaker. Mem-
Qualifier bers/particip	pants will have the possi-
bility to spe	ecify an Investment quali-
fier value to	distinguish between nat-
ural persons	and Algos.
Value Desc	cription
22 Algo)
24 Hum	nan/Natural person
25124 ExecutingTrader- N 1 83 unsigned int MiFID field	,
	ader. It is required to dis-
	ween natural persons and
Algos.	
Value Desc	cription
22 Algo)
24 Hum	nan/Natural person
	Indication as to whether
	tion reduces risk in an
	measurable way in accor-
	Article 57 of Directive
	The field is only applica-
	modity derivative transac-
tions.	
Value Desc	<u> </u>
1 Risk	reduction
0 No r	risk reduction
1724 OrderOrigination N 1 85 unsigned int MiFID fields	: Field to indicate order
	m a direct access or spon-
sored access	•
Value Desc	
	er received from a direct
	ess customer
	:33 CUSTOILEI
571 TradeReportID N 20 86 Fixed String User defined	d transaction ID. Part of
Sit Hadercepolitio	I I
	ponse and TES broadcast.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Υ	1	106	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
22001	PartyExecutingFirm	Υ	5	107	Fixed String	Approving business unit
						Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Υ	6	112	Fixed String	Approving user name
					8	Valid characters: A-Z, 0-9, \x20
1	Account	N	2	118	Fixed String	Accounts to book trades and keep po-
					9	sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
25007	FreeText1	N	12	120	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	132	Fixed String	Second free-format text field for
						trader specific or customer-related
						comments
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	144	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-	N	5	156	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition-	N	32	161	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20$, $\x30-\x39$,
						\x41-\x5A
20013	PartyIDOrder-	N	7	193	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	200	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	PartyIDLocationID	N	2	209	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	211	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-provided Screen
						* More values
						lviore values
2404	ComplianceText	N	20	212	Fixed String	This field is used to provide addi-
					_	tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25241		N	20	232	Fixed String	End client identifier.
	Identification					Valid characters: A-Z, 0-9, \x20,
						\x5F
39040	Pad4	U	4	252	Fixed String	not used

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14.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10607 (Trade-
						$CaptureReport,\ MsgType = AE)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	Υ	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					
48	SecurityID	Y	8	40	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
80	AllocQty	Υ	8	56	Qty	Quantity of the particular trade side
						in the TES trade.
60	TransactTime	Υ	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a
010	onderlying: X		O	'-	TriceType	derivative instrument.
483	 TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time
100	Trunsbika rime		O		o r e r iniestamp	when an Off-Book trade was con-
						cluded 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
2309	Related Closer fice	IN	0	00	поагресппаю	· ·
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
1060	Dalata d Tra da Ovantitu	N	8	96	Otor	at Market [mandatory].
1860	RelatedTradeQuantity	IN	0	90	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
1650	D. I IG ID	N.	-	104		Trade [mandatory].
1650	RelatedSecurityID	N	8	104	signed int	Instrument ID of the related instru-
						ment. Set for TrdType (1017) Delta
						Neutral Trade at Market [mandatory].
28908	RelatedPx	N	8	112	PriceType	Price of the related instrument. Set
						for TrdType (1017) Delta Neutral
						Trade at Market [mandatory].
879	UnderlyingQty	N	8	120	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
1300	•	Υ	4	128	signed int	Product identifier.
2489	PackageID	Y	4	132	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Y	4	136	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
70	AllocID	Y	4	140	unsigned int	Unique identifier for a TES Trade side.
987	UnderlyingSettlement-	N	4	144	LocalMktDate	Date the underlying instrument will
	Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
542	UnderlyingMaturity-	N	4	148	LocalMktDate	Underlying security's maturity date.
	Date					To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
	I		1	I .	<u> </u>	,

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1856	RelatedTradeID	N	4	152	unsigned int	Identifier of a related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
2546	RelatedMarket-	N	4	156	signed int	Identifies a related product. Set for
	SegmentID					TrdType (1000) Vola Trade or Trd-
						Type (1017) Delta Neutral Trade at
						Market [mandatory].
28758	NegotiationID	N	4	160	unsigned int	ID of a SRQS negotiation
25180	TESEnrichmentRule-	N	4	164	unsigned int	Enrichment Rule ID for TES trades
	ID					(to be used only in case of Auto Ap-
						proval)
25181	AutoApprovalRuleID	N	4	168	unsigned int	Auto Approval Rule ID applied for
						TES trade approval
828	TrdType	Υ	2	172	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar-
						1017 ket
30354	VarTextLen	N	2	174	Counter	Number of used bytes for field VarText
						(30355).
54	Side	Y	1	176	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
1390	TradePublishIndicator	Y	1	177	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	178	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
856	TradeReportType	Υ	1	179	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						2 Accept
939	TrdRptStatus	N	1	180	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						4 Pending new
1015	TradingCapacity	Y	1	181	unsigned int	This field designates if the trader is
1013	TradingCapacity	ı	1	101	unsigned int	acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	PartyIDSettlement-	N	1	182	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank- furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
1840	TradeAllocStatus	Y	1	183	unsigned int	Status of an allocation in a T7 Entry Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
						7 Pending Reversal
						8 Side Approved Reversal
						9 Reversed
						10 Cancelled Reversal
29008	HedgeType	N	1	184	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
555	NoLegs	Y	1	185	Counter	2 Price Factor Hedge Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	186	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	187	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	188	Counter	Number of underlying stipulation entries.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1011	MessageEventSource	Υ	1	189	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
	T 1 5 15			100		
571	TradeReportID	N	20	190	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast.
						Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	210	Fixed String	Owning business unit name.
	, ,				G	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Υ	6	215	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
20007	PartyIDEnteringFirm	Y	1	221	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
22026	PartyEnteringTrader	Y	6	222	Fixed String	The entering user
22030	FartyEntering Trader	l t	O	222	Fixed String	Valid characters: A-Z, 0-9, \x20
77	PositionEffect	Y	1	228	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
22401	De et Deuts (Francis)	NI NI		220	[:] C+:	Dankisin and Chard Manna
22401	RootPartyExecuting- Firm	N	5	229	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
22412	RootPartyExecuting-	N	6	234	Fixed String	Owning User Short Name.
	Trader				Ŭ	Valid characters: $\xspace \times 20$, $\xspace \times 25$, $\xspace \times 7B$,
						\x7D, \x7E
25007	FreeText1	N	12	240	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x20-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	252	Fixed String	Second 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
25009	FreeText3	N	12	264	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-	N	5	276	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
1	Account	N	2	281	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20038	PartyIDPosition-	N	32	283	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20$, $\x30$ - $\x39$,
						\x41-\x5A
20013	PartyIDOrder-	N	7	315	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	322	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
20075	PartyIDLocationID	N	2	331	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling- Inst	N	1	333	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 Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Other-provided Screen
2404	ComplianceText	N	20	334	Fixed String	* More values 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	354	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	366	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	396	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	399	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	429	Fixed String	not used
<trdii< td=""><td>nstrmntLegGrp> Cardin</td><td>ality: 0-</td><td>-20, R</td><td>ecord</td><td>counter: NoLegs</td><td></td></trdii<>	nstrmntLegGrp> Cardin	ality: 0-	-20, R	ecord	counter: NoLegs	
602	>LegSecurityID	Υ	8	432	signed int	Instrument identifier of the leg secu-
						rity.
566	>LegPrice	Y	8	440	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	U	8	448	Qty	not used
<instr< td=""><td>umentEventGrp> Cardii</td><td>nality: 0</td><td>-2, R</td><td>ecord o</td><td>counter: NoEvent</td><td>s</td></instr<>	umentEventGrp> Cardii	nality: 0	-2, R	ecord o	counter: NoEvent	s
866	>EventDate	Y	4	0	Local Mkt Date	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
						Value Description
						8 Swap Start Date
						9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<instr< td=""><td>umentAttributeGrp> Ca</td><td>rdinality</td><td>v: 0-6</td><td>, Reco</td><td>ord counter: NoIns</td><td>strAttrib</td></instr<>	umentAttributeGrp> Ca	rdinality	v: 0-6	, Reco	ord counter: NoIns	strAttrib

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Υ	1	0	unsigned int	Code to represent the type of instru-
						ment attribute.
						To be set for TrdType (12) Ex-
						change for Swap[Swap, Cus-
						tomer_1, Swap_Customer_2
						Variable_Rate, Offset_to-
						the_variable_coupon_rate: op-
						tional], (1001) EFP-Fin Trade
						[Coupon_Rate: optional]and
						(1002) EFP-Index Futures
						Trade[Cash_Basket_Reference:
						mandatory].
						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
	>Pad7	U	7	33	Fixed String	not used
<unde< td=""><td>erlyingStipGrp> Cardina</td><td>lity: 0-</td><td></td><td></td><td></td><td></td></unde<>	erlyingStipGrp> Cardina	lity: 0-				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value.
						To be set for TrdType (12) Exchange
						for Swap [optional] and (1001) EFP-
						Fin Trade [optional].
						Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	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].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
30355	VarText	N	2000	0	Variable String	Reason for erroneous Auto Approval
						processing
						Valid characters: \x09, \x0A, \x0D,
						\x20-\x7B, \x7D, \x7E

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Enhanced Trading Interface	
Derivatives Message Reference	

14.9 TES Status Broadcast

This message informs about the TES status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderout></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10615 (Trading-			
						${\sf SessionStatus,\ MsgType} = {\sf h)}$			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-			
						signed 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 sub-			
						scription.			
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						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.			
						Value Description			
						1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
	geBody>		'	J.J	i ived offilia	not used			
\ IVIESSA	gebouy/								

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Enhanced Trading Interface
Derivatives Message Reference

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
75	TradeDate	N	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

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Enhanced Trading Interface
Derivatives Message Reference

14.10 TES Execution Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<messa,< td=""><td colspan="10"><messageheaderout></messageheaderout></td></messa,<>	<messageheaderout></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				
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td>I</td><td></td></rbch<>	leader>				I					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.				
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.				
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True				
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message				
39070	Pad7	U	7	33	Fixed String	not used				
< Messa	geBody>									
60	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Υ	4	48	signed int	Product identifier.
2489	PackageID	Υ	4	52	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	56	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1017 Delta Neutral Trade at Mar-
						ket
056	T. I.D T	V	1			
850	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification.
						Value Description
						2 Accept
54	Side	Υ	1	67	unsigned int	Side of the order.
					· ·	Value Description
						1 Buy
						2 Sell
939	TrdRptStatus	N	1	68	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
1011	MessageEventSource	Y	1	69	char	Receiver of a message.
						Value Description
						A Broadcast to approver
39020	Pad2	U	2	70	Fixed String	not used

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Derivatives Message Reference

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14.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10614 (Trade-			
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-			
						signed 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 sub-			
						scription.			
5948	PartitionID	Υ	2	28	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						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.			
						Value Description			
						1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
< Messa	geBody>								
48	SecurityID	Y	8	40	signed int	Instrument identifier.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
32	LastQty	Υ	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	Υ	8	80	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	88	signed int	Instrument identifier of the original T7
						strategy.
20403	RootPartyIDClientID	N	8	96	unsigned int	MiFID field: 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	104	unsigned int	MiFID field: Executing Trader data
					ansigned in	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 re-
						sulting from the order.
20522	RootParty-	N	8	112	unsigned int	MiFID field: Investment decision
20322	IDInvestmentDecision-		O	112	unsigned int	within firm (ESMA Field 4 (Section
	Maker					A)) is the code used to identify the
	Waker					person or the algorithm within the
						member or participant of the Trading
						Venue who is responsible for the in-
						vestment decision.
25161	BasketTrdMatchID	N	8	120	unsigned int	System defined Basket ID
28585	SideLastPx	N	8	128	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	136	Qty	Fill quantity for the original T7 strat-
1003	SideLastQty		O	150	Qty	egy.
2589	RelatedClosePrice	N	8	144	floatDecimal6	User defined index price. To be set for
2303	Related closer rice	14	O	177	noatBeennaio	TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
2489	PackageID	Y	4	152	unsigned int	Identifier for a T7 Entry Service trade
2409	i ackageid	'	7	132	unsigned int	i.e. TES trade ID.
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.
	TradeID	Y	4			
1003	ITAUCID	i i	4	160	unsigned int	Uniquely Identifies all TES Trade
						Sides executed as part of a TES Trade
7.	Tue de Dete	\ \ <u>\</u>	<u> </u>	164	LasalMULD	per simple instrument.
75	TradeDate	Y	4	164	LocalMktDate	Business date.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1506	SideTradeID	Υ	4	168	unsigned int	Private trade identifier of an executed
						TES Trade Side per simple instru-
						ment.
20455	RootPartyIDSessionID	N	4	172	unsigned int	Session ID.
1126	OrigTradeID	N	4	176	unsigned int	In case of a trade rever-
					G	sal/modification this field provides
						the original trade identifier.
20459	RootParty-	Υ	4	180	unsigned int	Business Unit ID.
	IDExecutingUnit					
20412	RootParty-	Υ	4	184	unsigned int	Owning User ID.
	IDExecutingTrader					
25026	RootPartyIDClearing-	N	4	188	unsigned int	Clearing Business Unit ID.
	Unit					
1851	StrategyLinkID	N	4	192	unsigned int	Corresponds to the Alloc-
						ID/IndividualAllocID (unique identi-
						fier 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 orig-
						inal strategy order.
28758	NegotiationID	N	4	204	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	208	unsigned int	Trade ID out of a SRQS Negotiation
						Event.
28899	BasketProfileID	N	4	212	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
762	SecuritySubType	N	4	216	signed int	Sub-type qualification/identification
						of the SecurityType
828	TrdType	N	2	220	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar-
						1017 ket
						1006 Eurex/Xetra Enlight trig-
						gered trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	222	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						10 Flexible Simple Instrument
20507	D.I. ID. I.	N.	-1	000		
	RelatedProduct- Complex	N	1	223	unsigned int	Instrument type of the orginal T7
	Complex					strategy.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
54	Side	Υ	1	224	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
1015	T 1: C ::	N.	-1	205		The Callana and Callana I. a
1815	TradingCapacity	N	1	225	unsigned int	This field designates if the trader is acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
						o Market Maker

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	Υ	1	226	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
						1 Alleged
						5 No/Was (Replaced)
						7 (Locked-In) Trade Break
830	TransferReason	Υ	1	227	unsigned int	Identifies the role for which the trade
						notification is received.
						Value Description
						1 Owner
						2 Clearer
1390	TradePublishIndicator	Υ	1	228	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						Deferred publication to mar-
						ket
						3 Published to market
442	MultiLegReporting-	N	1	229	unsigned int	Indicates if the trade resulted from a
	Туре					single order or a multi leg instrument.
						V.I. D
						Value Description
						1 Single instrument 2 Complex instrument
						2 Complex instrument
77	PositionEffect	N	1	230	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28750	MultilegPriceModel	N	1	231	unsigned int	Price decomposition method for legs of a complex instrument.
						Value Description leg level prices provided by
						system leg level prices provided by user
23002	OrderAttribute- LiquidityProvision	N	1	232	unsigned int	MiFID field: 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	233	unsigned int	MiFID field: 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	234	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21622	RootParty-	N	1	235	unsigned int	MiFID field: Qualifier for field Party-
	IDInvestmentDecision-					IdInvestmentDecisionMaker. Mem-
	MakerQualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
1724	OrderOrigination	N	1	236	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
700	ReversalIndicator	N	1	237	unsigned int	Indicator whether the reversal of the
					G	TES trade is electronically requested
						or not
						Value Description
						0 No
						1 Yes
2788	TradeAggregation-	N	1	238	unsigned int	Trade Aggregation Identifier.
	TransType					Value Description
						0 New
1	Account	N	2	239	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
00.400	D .D . IDD	N	22	041	F: 10::	\x49, \x4D, \x50, \x52
20438	RootPartyIDPosition-	N	32	241	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-	N	1	273	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-provided Screen
						* More values
25007	FreeText1	N	12	274	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	286	Fixed String	Second free-format text field for
						trader specific or customer-related
						comments
						Valid characters: \x20, \x23-\x25, \
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
25000	FreeText3	N	12	298	Fixed String	\x5F, \x61-\x7B, \x7D, \x7E Third free-format text field for trader-
23009	Tree Texts	IN	12	290	Tixed String	specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22401	RootPartyExecuting-	Υ	5	310	Fixed String	Participant Short Name.
	Firm					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
22412	RootPartyExecuting-	Y	6	315	Fixed String	Owning User Short Name.
	Trader					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

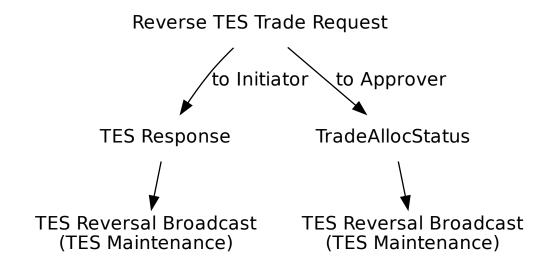
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22404	RootPartyClearing-	N	5	321	Fixed String	Clearing Member Short Name.
	Firm					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22421	RootPartyClearing-	Y	4	326	Fixed String	Clearing House Short Name.
	Organization					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
20432	RootParty-	N	9	330	Fixed String	Final Beneficiary.
	IDBeneficiary					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
20496	RootPartyIDTakeUp-	N	5	339	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20413	RootPartyIDOrder-	N	7	344	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20473	RootParty-	N	4	351	Fixed String	Market Segment Identification Code
	IDExecutionVenue					Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7B$,
						\x7D, \x7E
1903	RegulatoryTradeID	N	52	355	Fixed String	TVTIC - Trading Venue Transaction
						Identification Code
						Valid characters: 0-9, A-Z, a-z
25182	BasketPartyContra-	N	5	407	Fixed String	The identifier of the basket member
	Firm					counterparty institution.
						Valid characters: A-Z, 0-9, \x20
26162	BasketSideTrade-	N	20	412	Fixed String	User defined Basket trade ID
	ReportID					Valid characters: \x01-\x7E
32999	FeeldntCode	N	15	432	Fixed String	This field indicates the Fee Code as-
						sociated with the transaction.
						Valid characters: $\x41-\x45$, $\x47$,
						\x4B, \x4D, \x4E, \x50, \x52, \x53,
						\x54, \x57, \x58
39000	Pad1	U	1	447	Fixed String	not used

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14.12 Reverse TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10630 (Trade-					
						${\sf CaptureReport,\ MsgType} = {\sf AE})$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
< Reque	stHeader>										
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the					
						participant for requests sent to the					
						gateway.					
50	SenderSubID	Υ	4	20	unsigned int	User ID.					
< Messa	geBody>										
1300	MarketSegmentID	Υ	4	24	signed int	Product identifier.					
2489	PackageID	Υ	4	28	unsigned int	Identifier for a T7 Entry Service trade					
						i.e. TES trade ID.					
30017	TESExecID	Υ	4	32	unsigned int	System transaction identifier for a T7					
						Entry Service transaction.					

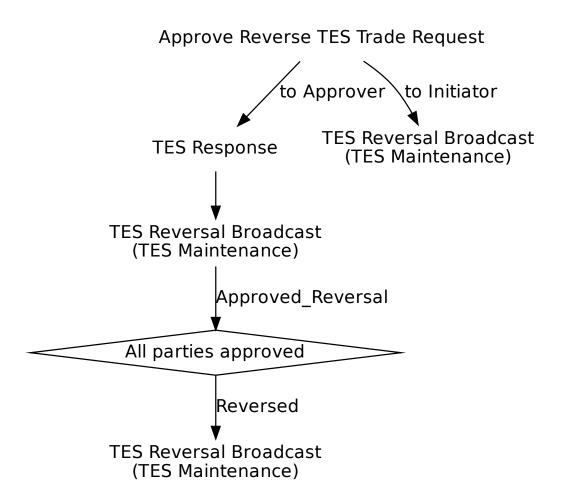
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2546		N	4	36	signed int	Identifies a related product.
	SegmentID					To be set for TrdType (1000) Vola
						Trade [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1017 Delta Neutral Trade at Market
						1006 Eurex/Xetra Enlight trig- gered 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

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14.13 Approve Reverse TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10631 (Trade-				
						${\sf CaptureReport,\ MsgType} = {\sf AE})$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
34	MsgSeqNum	Υ	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.				
	<messagebody></messagebody>									
	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.				
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-	N	4	40	signed int	Identifies a related product.				
	SegmentID					To be set for TrdType (1000) Vola				
						Trade [mandatory].				
828	TrdType	Y	2	44	unsigned int	Type of TES trade.				
						Value Description				
						1 Block Trade				
						12 Exchange for Swap				
						1000 Vola Trade				
						1001 EFP-Fin Trade				
						1002 EFP-Index Futures Trade				
						1007 QTPIP BLOCK TRADE				
						1004 Trade at Market				
						Delta Neutral Trade at Mar-				
						1017 ket				
						1006 Eurex/Xetra Enlight trig-				
						gered 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				

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

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14.14 TES Reversal Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10632 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Υ	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						7 TES Maintenance
893	LastFragment	Υ	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	geBody>					
25197	ReversalInitiationTime	N	8	40	UTCTimestamp	Reversal Initiation Time
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Υ	4	52	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	56	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
2546	RelatedMarket-	N	4	60	signed int	Identifies a related product.
	SegmentID					To be set for TrdType (1000) Vola
						Trade [mandatory].
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1017 Delta Neutral Trade at Mar-
						ket
						1006 Eurex/Xetra Enlight trig-
						gered trade
939	TrdRptStatus	N	1	66	unsigned int	Overall status of the TES trade, for
959	Trumpistatus	"	1		unsigned int	Initiator only
						Value Description
						0 Accepted
						7 Terminated
						5 Pending Cancel
25195	ReversalCancellation-	N	1	67	unsigned int	Reversal Cancellation Reason
	Reason					Value Description
						1 TES Activity State Change
						2 Instrument Expiration
						3 Instrument Deletion
						4 Instrument Suspension
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
571	TradeReportID	N	20	69	Fixed String	User defined transaction ID. Part of
					9	the TES response and TES broadcast.
						Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
25196	ReversalReasonText	N	132	89	Fixed String	Reversal Reason Text		
						Valid characters: $\x20$, $\x22-\x7B$,		
						\x7D, \x7E		
39030	Pad3	U	3	221	Fixed String	not used		
<sideallocgrpbc> Cardinality: 1-99, Record counter: NoSideAllocs</sideallocgrpbc>								
80	>AllocQty	U	8	224	Qty	not used		
25198	>ReversalApproval- Time	N	8	232	UTCTimestamp	Reversal Approval Time		
467	>IndividualAllocID	Υ	4	240	unsigned int	Unique identifier for a TES trade side.		
25180	>TESEnrichment- RuleID	U	4	244	unsigned int	not used		
22001	>PartyExecutingFirm	U	5	248	Fixed String	not used		
22012	>PartyExecuting-	U	6	253	Fixed String	not used		
	Trader							
54	>Side	U	1	259	unsigned int	not used		
1840	>TradeAllocStatus	Y	1	260	unsigned int	Status of an allocation in a T7 Entry		
						Service trade.		
						Value Description		
						1 Pending		
						2 Approved		
						3 Auto Approved		
						4 Uploaded		
						5 Canceled		
						7 Pending Reversal		
						8 Side Approved Reversal		
						9 Reversed		
						10 Cancelled Reversal		
39030	>Pad3	U	3	261	Fixed String	not used		

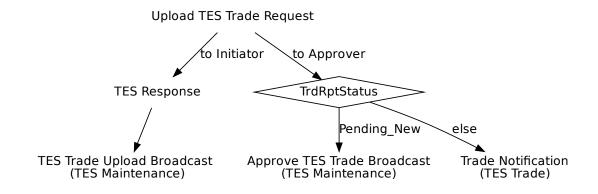
Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 121.510.2.ga-121005010-45

14.15 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					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10612 (Trade-					
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>										
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.					
< Messa	geBody>										
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 con-					
						cluded 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.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
1860	Related Trade Quantity	N	8	64	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
1650	RelatedSecurityID	N	8	72	signed int	Instrument identifier of the original T7
						strategy.
28908	RelatedPx	N	8	80	PriceType	Price of the related instrument.
879	UnderlyingQty	N	8	88	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
	MarketSegmentID	Y	4	96	signed int	Product identifier.
	UnderlyingSettlement-	N	4	100	LocalMktDate	Date the underlying instrument will
	Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
F40	I I a al a ul ai a a Marta cuita a	N	4	104	LocalMktDate	Trade [optional].
	UnderlyingMaturity- Date	IN	4	104	LocaliviktDate	Underlying security's maturity date.
	Date					To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	108	unsigned int	Identifier of a related trade.
1030	Related HadelD	'\	7	100	unsigned int	To be set for TrdType (1000) Vola
						Trade [mandatory].
2546	RelatedMarket-	N	4	112	signed int	Identifies a related product.
	SegmentID				2.8	To be set for TrdType (1000) Vola
						Trade [mandatory].
828	TrdType	Υ	2	116	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Delta Neutral Trade at Mar-
						1017 ket

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ProductComplex	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Value Description 1 Simple instrument 2 Standard Option Strategy 3 Non-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 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Non-Standard Volatility Value Description Value Description 0 Submit Value Description 0 Submit Value Description 0 Do not publish trade 1 Publish trade	1227	ProductComplex	N	1	118	unsigned int	This field qualifies an instrument type
Simple instrument 2 Standard Option Strategy 3 Non-Standard Option Strategy 4 Volatility 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 11 Commodity Strip 12 Scaled Simple Instrument 13 Strategy Non-Standard Volatility Strategy Volatility Strategy 14 Volatility Strategy Volatility Strateg							on T7.
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 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 856 TradeReportType Y 1 119 unsigned int Identifies the type of trade notification. Value Description 0 Submit 1390 TradePublishIndicator Y 1 120 unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do not publish trade 1 Publish trade 1 Publish trade 28709 NoSideAllocs Y 1 121 Counter Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade 555 NoLegs Y 1 122 Counter Number of repeating TrdInstrmntLeg-Gre entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en							Value Description
Solide Allocs Y 1 121							1 Simple instrument
Segy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodify Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy NoStandard Volatility Strategy Value Description 0 Submit Value Description 0 Submit Value Description 0 Submit Value Description 0 Do not publish trade 1 Publish							2 Standard Option Strategy
egy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 8 Volatility Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy 14 Volatility Strategy 15 Volatility Strategy 16 Volatility Strategy 18 Volatility Strategy 19 Volatility Strategy 10 Flexible Simple Instrument 13 Non-Standard Volatility Strategy 10 Volatility Strategy 10 Flexible Simple Instrument 10 Flexible Simpl							Non-Standard Option Strat-
S Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volatility Volatility Volatility Strategy Volatility Volati							
Boundary Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Non-Standard Volatility Volatility Volatility Volatility Volatility Strategy Volatility Volati							4 Volatility Strategy
TradeReportType Y 1 119 Unsigned int Indicates if a trade should be reported via the market reporting service. Value Description Do not publish trade 1 Publish trad							5 Futures Spread
B Pack and Bundle 9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volatility Volatility Strategy Volatility Volati							6 Inter-Product Spread
9 Strip 10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volatility Volatility Volatility Strategy Volatility Volatilit							7 Standard Future Strategy
10 Flexible Simple Instrument 11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volatility Vola							8 Pack and Bundle
11 Commodity Strip 12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy Volatility Volatility Description 0 Submit Volatility Description 0 Do not publish trade 1 Publish trade Volatility							9 Strip
12 Scaled Simple Instrument 13 Non-Standard Volatility Strategy							10 Flexible Simple Instrument
856 TradeReportType Y 1 119 unsigned int Identifies the type of trade notification. Value Description 0 Submit							11 Commodity Strip
856 TradeReportType Y 1 119 unsigned int Identifies the type of trade notification. Value Description 0 Submit							12 Scaled Simple Instrument
Strategy							11 131
tion. Value Description 0 Submit							Strategy
tion. Value Description 0 Submit	856	TradeReportType	V	1	110	unsigned int	Identifies the type of trade notifica-
Value Description 0 Submit	050	Traderreport Type	'	_		unsigned int	
1390 TradePublishIndicator Y 1 120 unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do not publish trade 1 Publish							
1390 TradePublishIndicator Y 1 120 unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do not publish trade 1 Publish							
via the market reporting service. Value Description							o Submit
Value Description 0 Do not publish trade 1 Publish tra	1390	TradePublishIndicator	Υ	1	120	unsigned int	Indicates if a trade should be reported
28709 NoSideAllocs							via the market reporting service.
28709 NoSideAllocs							Value Description
28709 NoSideAllocs							
Service trade. Number of TES trade sides in a TES trade 555 NoLegs Y 1 122 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-							
Service trade. Number of TES trade sides in a TES trade 555 NoLegs Y 1 122 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-							
sides in a TES trade S55 NoLegs Y 1 122 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-	28709	NoSideAllocs	Y	1	121	Counter	
S55 NoLegs Y 1 122 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-							
Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-		N			4.5-		
B64 NoEvents Y 1 123 Counter Number of repeating EventType entries.	555	NoLegs	Y	1	122	Counter	
864 NoEvents Y 1 123 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-							,
870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-	961	NoEvents		1	102	Counter	,
870 NoInstrAttrib Y 1 124 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-	004	INOFACIITS	'	1	123	Counter	
887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-	870	NoInstrAttrib	Y	1	124	Counter	
887 NoUnderlyingStips Y 1 125 Counter Number of underlying stipulation en-			'	_	'	Countries	
	887	NoUnderlyingStips	Y	1	125	Counter	
		, 5					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25034	SkipValidations	Y	1	126	unsigned int	Indicator to skip validations.
						Value Description
						0 False
						1 True
939	TrdRptStatus	N	1	127	unsigned int	Can only be used for EEX
						Value Description
						0 Accepted
						4 Pending new
25160	TradePlatform	N	1	128	unsigned int	Indicates trade platform. Can only be
25100	Trader factoriii	14	1	120	unsigned int	used for EEX
						Value Description
						0 Off-Book
						1 On-Book
29008	HedgeType	N	1	129	unsigned int	Hedging method.
					B	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
20010	PartyIDSettlement-	N	1	130	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank-
						furt
						Clearstrem Banking Luxemburg
						3 CLS Group
						4 Euroclear

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25175	ValueCheckTypeMin-	N	1	131	unsigned int	Indicator for checking the Miniminm
	LotSize					Lot Size by the exchange. Mandatory
						if TrdRptStatus=4(Pending_New)
						Value Description
						0 Do not check
						1 Check
571	TradeReportID	N	20	132	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
28583	TradeReportText	N	20	152	Fixed String	User defined TES ID.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
309	UnderlyingSecurityID	N	12	172	ISIN	Underlying security's ID (ISIN).
						To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
						Valid characters: A-Z, 0-9, \x20
307		N	30	184	Fixed String	Description of the Underlying security.
	Desc					To be set for TrdType (1001) EFP-Fin
						Trade [optional].
210	Hadadii aCiiii	N	2	214	C	Valid characters: \x01-\x7E
318	UnderlyingCurrency	IN	3	214	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	217	Fixed String	The issuer or name of the underlying
	oao yg.ooa o.					security.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
25199	SwapClearer	N	1	247	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
<side< td=""><td>AllocExtGrp> Cardinalit</td><td>y: 1-99</td><td>), Reco</td><td>ord cou</td><td>ınter: NoSideAllo</td><td>ocs</td></side<>	AllocExtGrp> Cardinalit	y: 1-99), Reco	ord cou	ınter: NoSideAllo	ocs
80	>AllocQty	Y	8	248	Qty	Quantity of the particular trade side
						in the TES trade.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	>PartyIDClientID	N	8	256	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	>PartyldInvestment-	N	8	264	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	>ExecutingTrader	N	8	272	unsigned int	MiFID field: 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 re-
						sulting from the order.
467	>IndividualAllocID	U	4	280	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	284	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	289	Fixed String	Owning user name.
	Trader					Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	295	Fixed String	not used
25180	>TESEnrichment-	N	4	296	unsigned int	Enrichment Rule ID for TES trades
	RuleID					(to be used only in case of Auto Ap-
						proval)
54	>Side	Y	1	300	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
1840	>TradeAllocStatus	U	1	301	unsigned int	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	>TradingCapacity	N	1	302	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
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
23002	>OrderAttribute- LiquidityProvision	N	1	304	unsigned int	MiFID field: 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
25124	>ExecutingTrader- Qualifier	N	1	305	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	>PartyldInvestment- DecisionMaker- Qualifier	Z	1	306	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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
23003	>OrderAttributeRisk-Reduction	N	1	307	unsigned int	MiFID field: 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
1724	>OrderOrigination	N	1	308	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
1	>Account	N	2	309	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
20038	>PartyIDPosition- Account	N	32	311	Fixed String	'Flexible Account' information. Valid characters: $\x 20$, $\x 30-\x 39$, $\x 41-\x 5A$
20096	>PartyIDTakeUp- TradingFirm	N	5	343	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
25007		N	12	348	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	>FreeText2	N	12	360	Fixed String	Second 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
25009	>FreeText3	N	12	372	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-	N	7	384	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	391	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
20075	>PartyIDLocationID	N	2	400	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	>CustOrderHandling-	N	1	402	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						D provided Screen
						* More values

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
2404	>ComplianceText	N	20	403	Fixed String	This field is used to provide addi-			
						tional regulatory information (accord-			
						ing to respective rules & regs, circu-			
						lars and/or bilateral coordination be-			
						tween participant and Trading Surveil-			
						lance Office).			
						Valid characters: $\x20$, $\x22-\x7B$,			
						\x7D, \x7E			
25241	>PartyEndClient-	N	20	423	Fixed String	End client identifier.			
	Identification					Valid characters: A-Z, 0-9, \x20,			
						\x5F			
39050	>Pad5	U	5	443	Fixed String	not used			
<trdii< td=""><td colspan="9"><trdinstrmntleggrp> Cardinality: 0-20, Record counter: NoLegs</trdinstrmntleggrp></td></trdii<>	<trdinstrmntleggrp> Cardinality: 0-20, Record counter: NoLegs</trdinstrmntleggrp>								
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-			
						rity.			
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for			
						underlying leg).			
687	>LegQty	U	8	16	Qty	not used			
<instr< td=""><td>umentEventGrp> Cardi</td><td>nality: 0</td><td>)-2, R</td><td>ecord o</td><td>counter: NoEvent</td><td>S</td></instr<>	umentEventGrp> Cardi	nality: 0)-2, R	ecord o	counter: NoEvent	S			
866	>EventDate	Y	4	0	LocalMktDate	Date of event.			
						To be set for TrdType (12) Exchange			
						for Swap [mandatory].			
865	>EventType	Υ	1	4	unsigned int	Identifier for an Instrument Event			
						Value Description			
						8 Swap Start Date			
						9 Swap End Date			
39030	>Pad3	U	3	5	Fixed String	not used			
<instr< td=""><td colspan="9"><pre><instrumentattributegrp> Cardinality: 0-6, Record counter: NoInstrAttrib</instrumentattributegrp></pre></td></instr<>	<pre><instrumentattributegrp> Cardinality: 0-6, Record counter: NoInstrAttrib</instrumentattributegrp></pre>								

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
871	>InstrAttribType	Υ	1	0	unsigned int	Code to represent the type of instru-			
						ment attribute.			
						To be set for TrdType (12) Ex-			
						change for Swap[Swap, Cus-			
						tomer_1, Swap_Customer_2			
						Variable_Rate, Offset_to-			
						the_variable_coupon_rate: op-			
						tional], (1001) EFP-Fin Trade			
						[Coupon_Rate: optional]and			
						(1002) EFP-Index Futures			
						Trade[Cash_Basket_Reference:			
						mandatory].			
						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			
	>Pad7	U	7	33	Fixed String	not used			
<unde< td=""><td colspan="9"><pre><underlyingstipgrp> Cardinality: 0-1, Record counter: NoUnderlyingStips</underlyingstipgrp></pre></td></unde<>	<pre><underlyingstipgrp> Cardinality: 0-1, Record counter: NoUnderlyingStips</underlyingstipgrp></pre>								
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon			
						frequency , fill the field with cupon			
						frequency value.			
						To be set for TrdType (12) Exchange			
						for Swap [optional] and (1001) EFP-			
						Fin Trade [optional].			
						Valid characters: \x01-\x7E			

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

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].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 121.510.2.ga-121005010-45

14.16 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<messa,< td=""><td colspan="9"><messageheaderout></messageheaderout></td></messa,<>	<messageheaderout></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				
<rbch< td=""><td colspan="10"><rbcheader></rbcheader></td></rbch<>	<rbcheader></rbcheader>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.				
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.				
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True				
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message				
39070	Pad7	U	7	33	Fixed String	not used				
< Messa	<messagebody></messagebody>									
48	SecurityID	Y	8	40	signed int	Instrument identifier.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
60	TransactTime	Υ	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 and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
1860	${\sf RelatedTradeQuantity}$	N	8	88	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
28908	RelatedPx	N	8	96	PriceType	Price of the related instrument.
879	UnderlyingQty	N	8	104	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
1300	MarketSegmentID	Υ	4	112	signed int	Product identifier.
2489	PackageID	Υ	4	116	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	120	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
987	UnderlyingSettlement-	N	4	124	LocalMktDate	Date the underlying instrument will
	Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
542	UnderlyingMaturity-	N	4	128	LocalMktDate	Underlying security's maturity date.
	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-	N	4	136	signed int	Identifies a related product.
	SegmentID					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
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1017 Delta Neutral Trade at Market
1227	ProductComplex	N	1	142	unsigned int	This field qualifies an instrument type
1221	FroductComplex	IN	1	142	unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non Standard Ontion Strat
						3 egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility Strategy
956	TradeReportType	Y	1	143	unsigned int	Identifies the type of trade notifica-
630	Traderieport Type	ſ	1	143	ansigned int	tion.
						Value Description
						2 Accept
						0 Submit

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
939	TrdRptStatus	N	1	144	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
						4 Pending new
						9 Deemed verified
1390	TradePublishIndicator	Y	1	145	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade
25160	TradePlatform	Y	1	146	unsigned int	Indicates trade platform. Can only be
20100	Trader lactoriii	•	-		ansigned int	used for EEX
						Value Description
						0 Off-Book
						1 On-Book
28709	NoSideAllocs	Y	1	147	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Y	1	148	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
864	NoEvents	Y	1	149	Counter	provided leg trade prices).
004	NoEvents	ľ	1	149	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	150	Counter	Number of repeating InstrAttribType
			_		oouc.	entries.
887	NoUnderlyingStips	Y	1	151	Counter	Number of underlying stipulation en-
						tries.
29008	HedgeType	N	1	152	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement-	N	1	153	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank-
						furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
25100	C	N	1	154		Construction FFC Treader and
25199	SwapClearer	IN	1	154	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
1011	MessageEventSource	Y	1	155	char	Receiver of a message.
1011	WessageEventSource	'	-		Cital	
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
571	TradeReportID	N	20	156	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
22401	RootPartyExecuting-	N	5	176	Fixed String	Participant Short Name.
	Firm					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22412	, ,	N	6	181	Fixed String	Owning User Short Name.
	Trader					Valid characters: \x20, \x22-\x7B,
200	11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	N.	10	107	ICINI	\x7D, \x7E
309	UnderlyingSecurityID	N	12	187	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-	N	30	199	Fixed String	Description of the Underlying security.
	Desc				3. 2. 6	To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	229	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
306	UnderlyingIssuer	N	30	232	Fixed String	The issuer or name of the underlying				
						security.				
						To be set for TrdType (1001) EFP-Fin				
						Trade [optional].				
						Valid characters: \x01-\x7E				
39020	Pad2	U	2	262	Fixed String	not used				
<side< td=""><td colspan="10"><sideallocextgrp> Cardinality: 1-99, Record counter: NoSideAllocs</sideallocextgrp></td></side<>	<sideallocextgrp> Cardinality: 1-99, Record counter: NoSideAllocs</sideallocextgrp>									
80	>AllocQty	Y	8	264	Qty	Quantity of the particular trade side				
						in the TES trade.				
20003	>PartyIDClientID	N	8	272	unsigned int	MiFID field: Client Identifier field				
						(ESMA Field 3 (Section A))used to				
						identify the client of an order for agent				
						account of the member or partici-				
						pant of the trading venue. If the				
						Client Identifier field is not provided				
						for agent orders, then they will be re-				
						jected. For orders sent with Trading				
						Capacity Proprietary or Market Mak-				
						ing, the Client Identifier field may re-				
						main empty.				
20122	>PartyIdInvestment-	N	8	280	unsigned int	MiFID field: Investment decision				
	DecisionMaker					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 in-				
						vestment decision.				
25123	>ExecutingTrader	N	8	288	unsigned int	MiFID field: 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 re-				
						sulting from the order.				
467		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		Y	6	305	Fixed String	Owning user name.				
	Trader					Valid characters: A-Z, 0-9, \x20				
39000	>Pad1	U	1	311	Fixed String	not used				
25180		N	4	312	unsigned int	Enrichment Rule ID for TES trades				
	RuleID					(to be used only in case of Auto Ap-				
						proval)				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	>Side	Y	1	316	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
1840	>TradeAllocStatus	Y	1	317	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
						7 Pending Reversal
						8 Side Approved Reversal
						9 Reversed
						10 Cancelled Reversal
1815	>TradingCapacity	Y	1	318	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
77	>PositionEffect	Y	1	319	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	>OrderAttribute-	N	1	320	unsigned int	MiFID field: Indication as to whether
	LiquidityProvision					an order is submitted to a Trading
						Venue as part of a market making
						strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision
25124	> F	N	1	201		MICID Cald. Ovalifier for Cald
25124	>ExecutingTrader- Qualifier	IN	1	321	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to dis-
	Qualifier					tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
21222	>PartyldInvestment-	N	1	322	unsigned int	MiFID field: Qualifier for field Party-
	DecisionMaker-					IdInvestmentDecisionMaker. Mem-
	Qualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
23003	>OrderAttributeRisk-	N	1	323	unsigned int	MiFID field: Indication as to whether
	Reduction					the transaction reduces risk in an
						objectively measurable way in accor-
						dance with Article 57 of Directive
						2014/EU. The field is only applica-
						ble for commodity derivative transactions.
						Value Description
						1 Risk reduction
						0 No risk reduction

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1724	>OrderOrigination	N	1	324	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
1	>Account	N	2	325	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
		ļ				\x49, \x4D, \x50, \x52
20038	>PartyIDPosition-	N	32	327	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
20006	. D . IDT II	N.		250	F: 1.C. :	\x41-\x5A
20096	>PartyIDTakeUp-	N	5	359	Fixed String	Take-up Member Short Name.
25007	TradingFirm >FreeText1	N	10	264	Fixed String	Valid characters: A-Z, 0-9, \x20 First free-format text field for trader
25007	>Free Text1	IN	12	364	Fixed String	
						specific or customer-related com-
						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
	7	'				trader specific or customer-related
						comments
						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 com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20013		N	7	400	Fixed String	External Member ID.
	OriginationFirm					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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	>CustOrderHandling-	N	1	418	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform billed by Executing Broker
						Sponsored Access via Ex- G change API or FIX provided by Executing Broker
						Premium Algorithmic Trad- H ing Provider billed by Execut- ing Broker
						D Other, including Other-provided Screen
						* 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
25241	>PartyEndClient- Identification	U	20	439	Fixed String	not used
39050	>Pad5	U	5	459	Fixed String	not used
	nstrmntLegGrp> Cardin	ality: 0-	- 20, R			
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg secu-
						rity.
566	>LegPrice	Υ	8	8	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg
<instr< td=""><td>umentEventGrp> Cardi</td><td>nality: 0</td><td>1-2, R</td><td>ecord o</td><td>•</td><td></td></instr<>	umentEventGrp> Cardi	nality: 0	1-2, R	ecord o	•	
866	>EventDate	Y	4	0	LocalMktDate	Date of event.
						To be set for TrdType (12) Exchange
						for Swap [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event
						Value Description
						8 Swap Start Date
						9 Swap End Date
22222	D 10			_		
	>Pad3	U	3	5	Fixed String	not used
	umentAttributeGrp> Ca	ardinality Y				
8/1	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.
						To be set for TrdType (12) Ex-
						change for Swap[Swap, Cus-
						tomer_1, Swap_Customer_2
						Variable_Rate, Offset_to-
						the_variable_coupon_rate: op-
						tional], (1001) EFP-Fin Trade
						[Coupon_Rate: optional]and
						(1002) EFP-Index Futures
						Trade[Cash_Basket_Reference:
						mandatory].
						Value Description
						5 Variable rate
						100 Coupon rate
						Offset to the variable coupon
						101 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
	erlyingStipGrp> Cardina					
Cilui	Try mg Suporp Cardina	iii.y. U-	1, 1100	ora co	articl. Two orderry	ingo cipo

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
889	>UnderlyingStipValue	Υ	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value.
						To be set for TrdType (12) Exchange
						for Swap [optional] and (1001) EFP-
						Fin Trade [optional].
						Valid characters: \x01-\x7E
888	>UnderlyingStipType	Υ	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].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

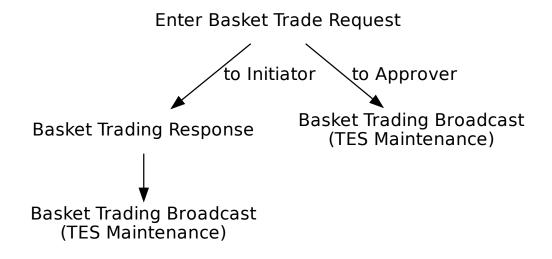
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15 Basket Trading

15.1 Enter Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10620 (Trade-					
						$\label{eq:matchReport} \mbox{MatchReport, MsgType} = \mbox{DC})$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< td=""><td colspan="10"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>										
34	MsgSeqNum	Υ	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.					
< Messa	geBody>										
1300	MarketSegmentID	Υ	4	24	signed int	Product identifier.					
200	MaturityMonthYear	Y	4	28	LocalMonth-	Month year code for expiry YYYYMM					
					YearCod						
28899	BasketProfileID	N	4	32	unsigned int	ID of the Basket profile, applicable					
						only for Basket of Equity Total Return					
						Futures(TrdType(828)=1010)					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	36	unsigned int	Type of Basket trade.
	7,7					
						Value Description
						Basket of Equity Total Re- turn Futures
						1011 Equity Bespoke Baskets
25169	NoBasketSideAlloc	Υ	2	38	Counter	Number of trade match sides
856	TradeReportType	Y	1	40	unsigned int	Type of Trade Report
						Value Description
						0 Submit
25173	BasketTradeReport-	Y	1	41	unsigned int	Basket operation
	Туре					Value Description
						0 Submit
25165	NoBasketRootParty-	Y	1	42	Counter	Number of Basket Root Parties
	Grps					
1889	NoInstrmtMatchSides	Y	1	43	Counter	Number of instrument match sides
31091	BasketAnonymity	N	1	44	unsigned int	Used to indicate anonymized trades in
						baskets.
						Value Description
						0 No
						1 Yes
25160	D 1 - T 1 D			4.5		
25168		N	20	45	Fixed String	User defined text message field
F71	Text	N.I	20	65	Circal Carina	Valid characters: \x01-\x7E
571	TradeReportID	N	20	65	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast. Valid characters: \x01-\x7E
39030	Pad3	U	3	85	Fixed String	not used
	retRootPartyGrp> Cardi					
	>RootPartySub-	Y	2	88	unsigned int	RootParty sub-type
1122	IDType	'	_		anoigned int	
	- JF -					Value Description
						4001 Buyer
						4002 Seller
22417	>RootPartyContra-	Y	5	90	Fixed String	The identifier of the member counter-
	Firm		-			party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Υ	6	95	Fixed String	The identifier of the trader counter-
	Trader				3	party.
						Valid characters: A-Z, 0-9, \x20
	1					, , ,

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
26162	>BasketSideTrade-	N	20	101	Fixed String	User defined Basket trade ID
	ReportID					Valid characters: \x01-\x7E
39070	>Pad7	U	7	121	Fixed String	not used
<instr< td=""><td>mtMatchSideGrp> Card</td><td>dinality:</td><td>1 - 199</td><td>9, Rec</td><td>ord counter: NoIn.</td><td>strmtMatchSides</td></instr<>	mtMatchSideGrp> Card	dinality:	1 - 199	9, Rec	ord counter: NoIn.	strmtMatchSides
48	>SecurityID	Υ	8	0	signed int	Instrument identifier.
31	>LastPx	Υ	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded 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 and
						TrdType (1017) Delta Neutral Trade
						at Market [mandatory].
1596	>ClearingTradePrice	U	8	32	PriceType	not used
2489		U	4	40	unsigned int	not used
1898	>SideMarket-	Y	4	44	signed int	Product ID
	SegmentID					
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported
	Indicator					via the market reporting service.
						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

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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: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
20060	. D. K	- 11	-	7.4	F: 1.C: :	\x5F, \x61-\x7B, \x7D, \x7E
	>Pad6	U	6	74	Fixed String	not used
	retSideAllocGrp> Cardin					
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.
167	>IndividualAllocID	U	4	8		
		Y	2	12	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-	Y	6	22	Fixed String	Owning user name.
	Trader					Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

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15.2 Basket Trading Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10624 (Trade-
						MatchReportAck,MsgType=DD)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
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
< Messa	geBody>					
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

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group
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15.3 Basket Trading Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<u> </u>	geHeaderOut>	·			31	·
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
<rbch< td=""><td>leader></td><td></td><td></td><td>•</td><td></td><td></td></rbch<>	leader>			•		
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
200	MaturityMonthYear	Υ	4	64	LocalMonth-	Month year code for expiry YYYYMM
					YearCod	
28899	BasketProfileID	N	4	68	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
25169		Y	2	72	Counter	Number of trade match sides
828	TrdType	Y	2	74	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
						1011 Equity Bespoke Baskets
856	TradeReportType	Y	1	76	unsigned int	Type of Trade Report
						Value Description
						0 Submit
						5 No/Was (Replaced)
25173	•	Y	1	77	unsigned int	Basket operation
	Туре					Value Description
						0 Submit
						4 Addendum
						5 No/Was (Substitute)
1011	MessageEventSource	Y	1	78	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
25171	,	Y	1	79	Counter	Number of Basket Root Parties
	GrpsBC					
1889		Y	1	80	Counter	Number of instrument match sides
31091	BasketAnonymity	N	1	81	unsigned int	Used to indicate anonymized trades in
						baskets.
						Value Description
						0 No
						1 Yes
05160	D. J. J. T. J. D.	N.	20	00	F: .1.C. :	Harris Carles Carles
25168	BasketTradeReport-	N	20	82	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	102	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39060	Pad6	U	6	122	Fixed String	not used
<bask< td=""><td>etRootPartyGrp> Cardi</td><td>nality: 2</td><td>?-3, R</td><td>ecord</td><td>counter: NoBaske</td><td>etRootPartyGrpsBC</td></bask<>	etRootPartyGrp> Cardi	nality: 2	?-3, R	ecord	counter: NoBaske	etRootPartyGrpsBC
1122	>RootPartySub-	Υ	2	128	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
						Distriction of the state of the
22417	>RootPartyContra-	Y	5	130	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Υ	6	135	Fixed String	The identifier of the trader counter-
	Trader					party.
						Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-	N	20	141	Fixed String	User defined Basket trade ID
	ReportID					Valid characters: \x01-\x7E
39070		U	7	161	Fixed String	not used
	mtMatchSideGrp> Card	linality:	1 - 199	9, Reco	ord counter: NoIns	1
	>SecurityID	Y	8	0	signed int	Instrument identifier.
31		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 con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
2500		N.1		0.4	d .D . Is	end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for
						TrdType (1004) Trade at Market and
						TrdType (1017) Delta Neutral Trade
1506	> Classing Trade Dries	N	0	20	DriceTure	at Market [mandatory].
1596	>ClearingTradePrice	IN	8	32	PriceType	Price in clearing notation which can be preliminary or final depending on
						TradeReportType (856).
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade
2409	✓ I ackagciD	'	+	40	unsigned int	i.e. TES trade ID.
1898	>SideMarket-	Y	4	44	signed int	Product ID
1030	SegmentID	'	г	1.7	Signed int	
	Joshichild					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1008	>SideTrdSubTyp	Υ	2	48	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported
1550	Indicator	'	_	31	unsigned int	via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade
						1 I ublish trade
25166	>InstrmtMatchSideID	Υ	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
						Value Description
						1 Add volume
						2 Remove volume
20203	>TradeReportText	N	20	54	Fixed String	User defined TES ID.
20303	/ Traderteport Text	IN	20	34	Tixed String	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
39060	>Pad6	U	6	74	Fixed String	not used
<bask< td=""><td>etSideAllocGrp> Cardin</td><td>ality: 1</td><td>- 398,</td><td>Record</td><td>l counter: NoBas</td><td>: ketSideAlloc</td></bask<>	etSideAllocGrp> Cardin	ality: 1	- 398,	Record	l counter: NoBas	: ketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467		Y	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
E /	∼ Sido	Y	1	11	uncianod int	Side of the order.
54	>Side	f	1	14	unsigned int	
						Value Description
						1 Buy
						2 Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25166	>InstrmtMatchSideID	Υ	1	15	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
1840	>TradeAllocStatus	Y	1	16	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
						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-	Y	6	22	Fixed String	Owning user name.
	Trader					Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1
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Derivatives Message Reference

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15.4 Approve Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
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
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					
25161	${\sf BasketTrdMatchID}$	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Υ	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.
						Value Description
						1010 Basket of Equity Total Re-
						1011 Equity Bespoke Baskets
						Taland Taland
25169	NoBasketSideAlloc	Υ	2	70	Counter	Number of trade match sides
856	TradeReportType	Y	1	72	unsigned int	Type of Trade Report
						Value Description
						2 Accept
25173	· ·	Y	1	73	unsigned int	Basket operation
	Туре					Value Description
						0 Submit
						4 Addendum
						5 No/Was (Substitute)
1011	MessageEventSource	Y	1	74	char	Receiver of a message.
			_		21121	Value Description
						A Broadcast to approver
						A Broadcast to approver
25165	NoBasketRootParty-	Υ	1	75	Counter	Number of Basket Root Parties
	Grps					
20007	PartyIDEnteringFirm	Y	1	76	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
00005	D . F		-		F: 10:1	T
22036	PartyEnteringTrader	Y	6	77	Fixed String	The entering user
25168	BasketTradeReport-	N	20	83	Fixed String	Valid characters: A-Z, 0-9, \x20 User defined text message field
25100	Text	IN	20	03	i ixeu Stillig	Valid characters: \x01-\x7E
571	TradeReportID	N	20	103	Fixed String	User defined transaction ID. Part of
3/1	Traderreportio	"	20	100	I IACU JUIIIIg	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39050	Pad5	U	5	123	Fixed String	not used
				120	i inca otimig	

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	Field Name	Req'd	Len	UIS	Data Type	Description
<bask< td=""><td>etRootPartyGrp> Cardi</td><td>nality: 1</td><td> 2, R</td><td>ecord</td><td></td><td>tRootPartyGrps</td></bask<>	etRootPartyGrp> Cardi	nality: 1	2, R	ecord		tRootPartyGrps
1122	>RootPartySub-	Y	2	128	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
22417	>RootPartyContra-	Y	5	130	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Y	6	135	Fixed String	The identifier of the trader counter-
	Trader					party.
						Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-	N	20	141	Fixed String	User defined Basket trade ID
	ReportID					Valid characters: \x01-\x7E
39070	>Pad7	U	7	161	Fixed String	not used
<bask< td=""><td>etSideAllocExtBCGrp></td><td>Cardina</td><td>lity: 1</td><td>- 398,</td><td>Record counter: I</td><td>NoBasketSideAlloc</td></bask<>	etSideAllocExtBCGrp>	Cardina	lity: 1	- 398,	Record counter: I	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 con-
						cluded 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 and
						TrdType (1017) Delta Neutral 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-	Y	4	44	signed int	Product ID
	SegmentID					
70	>AllocID	Y	4	48	unsigned int	Unique identifier for a TES Trade side.
1008	>SideTrdSubTyp	Y	2	52	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
						Trace at Market

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
803	>PartySubIDType	Υ	2	54	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	56	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
77	>PositionEffect	Y	1	57	char	Field is used for T7 position manage-
"	>1 OSITIONE NECT	'	1		Cilai	ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
25163	>EffectOnBasket	N	1	58	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
1815	>TradingCapacity	Y	1	59	unsigned int	This field designates if the trader is
1015	/ Trading Capacity	'	1		unsigned int	acting in the capacity of agent, trad-
						ing 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	60	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						2 Approved
1227	>ProductComplex	Y	1	61	unsigned int	This field qualifies an instrument type
1221	, roduct complex	'	_		ansibiled int	on T7.
						Value Description
						1 Simple instrument

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	>TradePublish-	Υ	1	62	unsigned int	Indicates if a trade should be reported
	Indicator					via the market reporting service.
						Value Description
						0 Do not publish trade
						1 Publish trade
22001	>PartyExecutingFirm	Υ	5	63	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	68	Fixed String	Owning user name.
	Trader					Valid characters: A-Z, 0-9, \x20
1	>Account	N	2	74	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
25007	>FreeText1	N	12	76	Fixed String	First free-format text field for trader
						specific or customer-related com-
						ments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	88	Fixed String	Second free-format text field for
						trader specific or customer-related
						comments
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
25009	>FreeText3	N	12	100	Fixed String	\times 5F, \times 61- \times 7B, \times 7D, \times 7E Third free-format text field for trader-
25009	>Free rext3	IN	12	100	Fixed String	specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20096	>PartyIDTakeUp-	N	5	112	Fixed String	Take-up Member Short Name.
	TradingFirm		-			Valid characters: A-Z, 0-9, \x20
20013		N	7	117	Fixed String	External Member ID.
	OriginationFirm				5	Valid characters: A-Z, 0-9, \x20
20032	_	N	9	124	Fixed String	Final Beneficiary
					Ç	Valid characters: A-Z, 0-9, \x20
20038	>PartyIDPosition-	N	32	133	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A

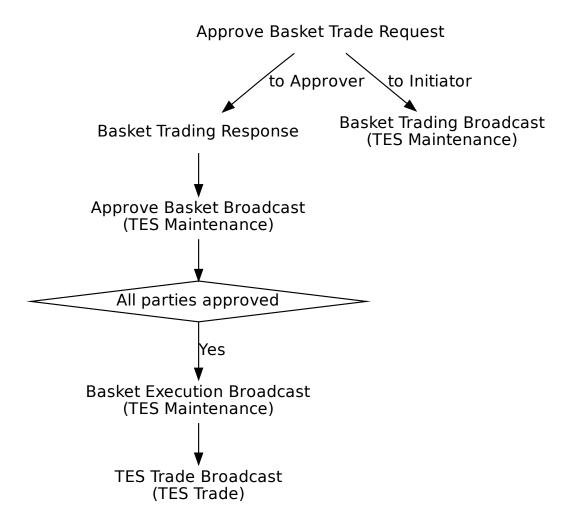
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	>PartyIDLocationID	N	2	165	Fixed String	Country code. Will be set to "XX" for
						non-capital letters.
						Valid characters: \x01-\x7E
1031	>CustOrderHandling-	N	1	167	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut- ing Broker
						Other, including Other-
						provided Screen
						* More values
						iviore values
2404	>ComplianceText	N	20	168	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
20015	- D 14			100	F. 10:1	\x7D, \x7E
39040	>Pad4	U	4	188	Fixed String	not used

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15.5 Approve Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10623 (Trade-					
						${\sf MatchReport,\ MsgType} = {\sf DC)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
< Reque	stHeader>		,								

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the					
						participant for requests sent to the					
						gateway.					
50	SenderSubID	Υ	4	20	unsigned int	User ID.					
< Messa	<messagebody></messagebody>										
25161	BasketTrdMatchID	Υ	8	24	unsigned int	System defined Basket ID					
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a					
						Basket transaction					
	MarketSegmentID	Υ	4	36	signed int	Product identifier.					
1122	RootPartySubIDType	Y	2	40	unsigned int	RootParty sub-type					
						Value Description					
						4001 Buyer					
						4002 Seller					
25169		Υ	2	42	Counter	Number of trade match sides					
828	TrdType	Y	2	44	unsigned int	Type of Basket trade.					
						Value Description					
						1010 Basket of Equity Total Re-					
						turn Futures					
						1011 Equity Bespoke Baskets					
856	TradeReportType	Y	1	46	unsigned int	Type of Trade Report					
						Value Description					
						2 Accept					
25168	·	N	20	47	Fixed String	User defined text message field					
	Text					Valid characters: \x01-\x7E					
571	TradeReportID	N	20	67	Fixed String	User defined transaction ID. Part of					
						the TES response and TES broadcast.					
						Valid characters: \x01-\x7E					
26162		N	20	87	Fixed String	User defined Basket trade ID					
20050	ReportID	<u> </u>		107	F: 1.C. :	Valid characters: \x01-\x7E					
39050		U	5	107	Fixed String	not used					
	xetSideAllocExtGrp> Ca	1									
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side					
						in the TES trade.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	>PartyIDClientID	N	8	120	unsigned int	MiFID field: Client Identifier field
						(ESMA Field 3 (Section A))used to
						identify the client of an order for agent
						account of the member or partici-
						pant of the trading venue. If the
						Client Identifier field is not provided
						for agent orders, then they will be re-
						jected. For orders sent with Trading
						Capacity Proprietary or Market Mak-
						ing, the Client Identifier field may re-
						main empty.
20122	>PartyldInvestment-	N	8	128	unsigned int	MiFID field: Investment decision
	DecisionMaker					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 in-
						vestment decision.
25123	>ExecutingTrader	N	8	136	unsigned int	MiFID field: 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 re-
						sulting from the order.
2489	>PackageID	Y	4	144	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1898		Y	4	148	signed int	Product ID
	SegmentID					
70		Υ	4	152	unsigned int	Unique identifier for a TES Trade side.
54	>Side	Y	1	156	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
77	D. diring Effect	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	157	. L	Filliand C. Tz
77	>PositionEffect	Y	1	157	char	Field is used for T7 position manage-
						ment purposes and indicates whether the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815		Y	1	158	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
23002	>OrderAttribute- LiquidityProvision	Y	1	159	unsigned int	MiFID field: 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
25124	>ExecutingTrader- Qualifier	Y	1	160	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21222	>PartyldInvestment- DecisionMaker- Qualifier	N	1	161	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23003	>OrderAttributeRisk-	N	1	162	unsigned int	MiFID field: Indication as to whether
	Reduction					the transaction reduces risk in an
						objectively measurable way in accor-
						dance with Article 57 of Directive
						2014/EU. The field is only applica-
						ble for commodity derivative transac-
						tions.
						Value Description
						1 Risk reduction
						0 No risk reduction
1724	>OrderOrigination	N	1	163	unsigned int	MiFID field: Field to indicate order
						received from a direct access or spon-
						sored access customer
						Value Description
						Order received from a direct
						access customer
22001	>PartyExecutingFirm	Y	5	164	Fixed String	Owning business unit name.
22001	71 drty Exceuting i iiii	'		104	Tixed String	Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	169	Fixed String	Owning user name.
	Trader			100	i iiida Gaiiiig	Valid characters: A-Z, 0-9, \x20
1	>Account	N	2	175	Fixed String	Accounts to book trades and keep po-
					G	sitions 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 com-
						ments
						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
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

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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 com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20096	>PartyIDTakeUp-	N	5	213	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
20013	>PartyIDOrder-	N	7	218	Fixed String	External Member ID.
	OriginationFirm					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-	N	32	234	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\xspace \times 20$, $\xspace \times 30$ - $\xspace \times 30$ -
						\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-	N	1	268	Fixed String	Identifies the source of an order, in ac-
	Inst					cordance with the FIA guidelines for a
						rate Identifier. The field is for partici-
						pant use only.
						Value Description
						W Desk
						Y Electronic
						Vendor-provided Platform
						billed by Executing Broker
						Sponsored Access via Ex-
						G change API or FIX provided
						by Executing Broker
						Premium Algorithmic Trad-
						H ing Provider billed by Execut-
						ing Broker
						Other, including Other-
						D provided Screen
						* More values

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	269	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules & regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39070	>Pad7	U	7	289	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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15.6 Basket Execution Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10628 (Trade-	
						MatchReport, MsgType = DC)	
39020		U	2	6	Fixed String	not used	
<rbcheader></rbcheader>							
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by	
						the gateway	
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-	
						signed 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 sub-	
						scription.	
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.	
						Belongs to the scope of Service Avail-	
						ability and Retransmit requests.	
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.	
						Value Description	
						0 False	
						1 True	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.	
						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.	
						Value Description	
						1 Last Message	
20070	D 17			22	F: 1.C. :		
39070		U	7	33	Fixed String	not used	
 <messagebody></messagebody> 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID							
25161		Y	8	40	unsigned int	System defined Basket ID	
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.	

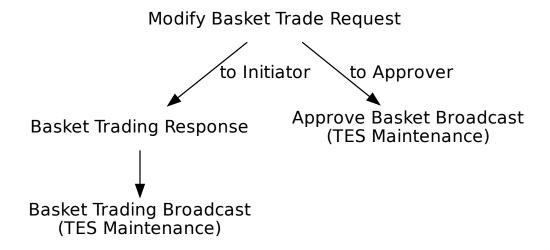
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade.
						Value Description
						1010 Basket of Equity Total Re-
						turn Futures
						1011 Equity Bespoke Baskets
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report
			_		a	
						2 Accept
1889	NoInstrmtMatchSides	Y	1	71	Counter	Number of instrument match sides
1011	MessageEventSource	Y	1	72	char	Receiver of a message.
						Value Description
						A Broadcast to approver
26162		N	20	73	Fixed String	User defined Basket trade ID
	ReportID					Valid characters: \x01-\x7E
39030		U	3	93	Fixed String	not used
	retExecGrp> Cardinality					
2489	>PackageID	Y	4	96	unsigned int	Identifier for a T7 Entry Service trade
1000	. C: L NA . L .	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	4	100		i.e. TES trade ID.
1898	>SideMarket-	Y	4	100	signed int	Product ID
70	SegmentID >AllocID	Y	4	104	unsigned int	Unique identifier for a TES Trade side.
	>SideTrdSubTyp	Y		104		Sub-type of a trade type
1008	/ Side Hasub Typ	ı f	2	100	unsigned int	J. 3.
						Value Description
						2001 Block Trade
						2004 Trade at Market
39020	>Pad2	U	2	110	Fixed String	not used

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15.7 Modify Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10621 (Trade-					
						${\sf MatchReport,\ MsgType} = {\sf DC)}$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>										
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.					
< Messa	geBody>										
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	Υ	4	36	signed int	Product identifier.					
200	MaturityMonthYear	Υ	4	40	LocalMonth-	Month year code for expiry YYYYMM					
					YearCod						

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BasketProfileID	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Futures(TrdType(828)=1010)	28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable
Rochart Party Counter Sasket Root Parties Sasket Root Parties Sasket Root Party Sub- ID Type Sasket							only for Basket of Equity Total Return
Value Description							Futures(TrdType(828)=1010)
25169 NoBasketSideAlloc Y 2 50 Counter Number of trade match sides	828	TrdType	Υ	2	48	unsigned int	Type of Basket trade.
1010 turn Futures 1011 Equity Bespoke Baskets							Value Description
String S							Basket of Equity Total Re-
25169 NoBasketSideAlloc							turn Futures
Security							1011 Equity Bespoke Baskets
Security	25160	No Raskot Sido Allos	V	2	50	Countar	Number of trade match sides
Value Description 5 No/Was (Replaced)							
Solution	050	Traderteport Type	ı	1	52	unsigned int	
25165 NoBasketRootParty-Grps Y 1 53 Counter Number of Basket Root Parties							· ·
Grps 1889 NoInstrmtMatchSides Y 1 54 Counter Number of instrument match sides							5 No/Was (Replaced)
Grps 1889 NoInstrmtMatchSides Y 1 54 Counter Number of instrument match sides	25165	NoBasketRootParty-	Y	1	53	Counter	Number of Basket Root Parties
1889 NoInstrmtMatchSides Y 1 54 Counter Number of instrument match sides	23103		'	-		Counter	Trainber of Basket Root Fairles
Text	1889	•	Y	1	54	Counter	Number of instrument match sides
Text	25168	BasketTradeReport-	N	20	55		User defined text message field
the TES response and TES broadcast. Valid characters: \x01-\x7E 39000 Pad1						3	
Valid characters: \x01-\x7E 39000 Pad1	571	TradeReportID	N	20	75	Fixed String	User defined transaction ID. Part of
39000 Pad1							the TES response and TES broadcast.
Security							Valid characters: \x01-\x7E
SecurityID Sec	39000	Pad1	U	1	95	Fixed String	not used
IDType	<bask< td=""><td>ketRootPartyGrp> Cardi</td><td>nality: 1</td><td>! - 2, R</td><td>ecord</td><td>counter: NoBaske</td><td>etRootPartyGrps</td></bask<>	ketRootPartyGrp> Cardi	nality: 1	! - 2, R	ecord	counter: NoBaske	etRootPartyGrps
22417 >RootPartyContra-	1122		Y	2	96	unsigned int	RootParty sub-type
22417 >RootPartyContra-Firm 22417 >RootPartyContra-Firm Solution Youlid characters: A-Z, 0-9, \x20 22437 >RootPartyContra-Trader Youlid characters: A-Z, 0-9, \x20 Youlid characters: A-Z, 0-9, \x20 Youlid characters: A-Z, 0-9, \x20 Zolution Zolution Youlid characters: A-Z, 0-9, \x20 Zolution Zolution Zolution Youlid characters: A-Z, 0-9, \x20 Zolution Zolutio		IDType					Value Description
22417 >RootPartyContra-Firm Solution Y Solution The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20 Valid characters: \x01-\x7E 39070 >Pad7 U T Solution Y Solution Valid characters: \x01-\x7E Noll-\x7E No							4001 Buyer
Firm party 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: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.</instrmtmatchsidegrp>							4002 Seller
Firm party 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: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.</instrmtmatchsidegrp>							
Valid characters: A-Z, 0-9, \x20 22437 >RootPartyContra- Trader Y 6 103 Fixed String The identifier of the trader counter- party. 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 <a href="mailto:linetr</td><td>22417</td><td>_</td><td>Y</td><td>5</td><td>98</td><td>Fixed String</td><td></td></tr><tr><td> 22437 >RootPartyContra-</td><td></td><td>Firm</td><td></td><td></td><td></td><td></td><td> ' '</td></tr><tr><td>Trader party. Valid characters: A-Z, 0-9, \x20 26162 >BasketSideTrade- N 20 109 Fixed String User defined Basket trade ID Valid characters: \x01-\x7E 39070 >Pad7 U 7 129 Fixed String not used Cardinality: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.	22.127	D . D . C .			100		
Valid characters: A-Z, 0-9, \x20 26162 >BasketSideTrade- ReportID Valid characters: A-Z, 0-9, \x20 User defined Basket trade ID Valid characters: \x01-\x7E 39070 >Pad7 U 7 129 Fixed String not used InstrmtMatchSideGrp Cardinality: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.	22437	_	Y	6	103	Fixed String	
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: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.</instrmtmatchsidegrp>		Trader					' '
ReportID	26162	RacketSidaTrada	NI	20	100	Fived String	,
39070 > Pad7 U 7 129 Fixed String not used <instrmtmatchsidegrp> Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides 48 > SecurityID Y 8 0 signed int Instrument identifier.</instrmtmatchsidegrp>	20102		IN	∠0	109	i ixed Stillig	
<pre><instrmtmatchsidegrp> Cardinality: 1-199, Record counter: NoInstrmtMatchSides 48 >SecurityID Y 8 0 signed int Instrument identifier.</instrmtmatchsidegrp></pre>	39070		U	7	129	Fixed String	, ,
48 >SecurityID Y 8 0 signed int Instrument identifier.							
		I					
		-		8	8	PriceType	Price of this fill.

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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 backend.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].
1596	>ClearingTradePrice	U	8	32	PriceType	not used
2489	>PackageID	N	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
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type Value Description 2001 Block Trade 2004 Trade at Market
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. 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. 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 Value Description 1 Add volume 2 Remove volume
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

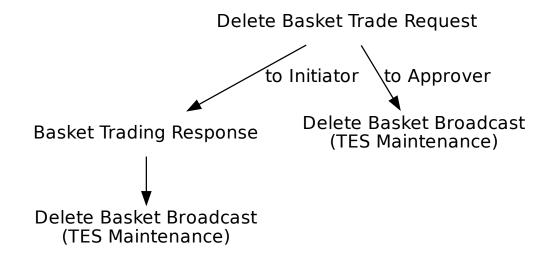
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
39060	>Pad6	U	6	74	Fixed String	not used					
<bask< td=""><td colspan="11"><basketsideallocgrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</basketsideallocgrp></td></bask<>	<basketsideallocgrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</basketsideallocgrp>										
80	>AllocQty	Υ	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	Υ	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	Υ	5	17	Fixed String	Owning business unit name.					
						Valid characters: A-Z, 0-9, \x20					
22012	>PartyExecuting-	Y	6	22	Fixed String	Owning user name.					
	Trader					Valid characters: A-Z, 0-9, \x20					
39040	>Pad4	U	4	28	Fixed String	not used					

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15.8 Delete Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage 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				
< Reque	stHeader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	geBody>									
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID				
25167	BasketExecID	Υ	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.
						Value Description
						Basket of Equity Total Re-
						turn Futures
						1011 Equity Bespoke Baskets
856	TradeReportType	Y	1	42	unsigned int	Type of Trade Report
						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

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15.9 Delete Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderout></messageheaderout>										
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10626 (Trade-					
						MatchReport,MsgType=DC)					
39020	Pad2	U	2	6	Fixed String	not used					
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>										
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by					
						the gateway					
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-					
						signed 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 sub-					
						scription.					
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.					
						Belongs to the scope of Service Avail-					
						ability and Retransmit requests.					
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.					
						Value Description					
						0 False					
						1 True					
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.					
						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.					
						Value Description					
						1 Last Message					
20070	D 17			22	F: 16: :						
39070		U	7	33	Fixed String	not used					
	geBody> BasketTrdMatchID	V	0	40	ai	Customs defined Deduct ID					
		Y	8	40	unsigned int	System defined Basket ID					
	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.					
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.					

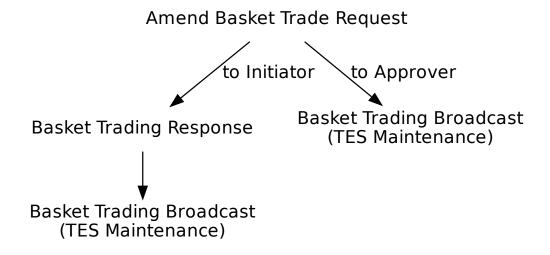
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	60	unsigned int	System generated transaction ID for a
						Basket transaction
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade.
						Value Description
						1010 Basket of Equity Total Return Futures
						1011 Equity Bespoke Baskets
285	DeleteReason	Y	1	70	imad int	Reason for deletion.
265	DeleteReason	Y	1	70	unsigned int	
						Value Description
						100 Deletion via the TES Delete Request
						Automatic deletion due to
						TES Activity State Change
						Automatic deletion due to in-
						strument expiration Deletion caused by Clear-
						103 ng/Risk stop
						Deletion caused by Trading
						stop
						105 Deletion of Instrument
						106 Suspension of Instrument
						Deletion caused by a pre-
						trade risk event
						108 Basket amendment cancelled
						Amendment cancelled by .
						user action
1011	MessageEventSource	Y	1	71	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
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

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15.10 Amend Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10629 (Trade-				
						${\sf MatchReport,\ MsgType} = {\sf DC)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td colspan="10"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	geBody>									
25161	BasketTrdMatchID	Υ	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	Υ	4	36	signed int	Product identifier.				
200	MaturityMonthYear	Υ	4	40	LocalMonth-	Month year code for expiry YYYYMM				
					YearCod					

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Tag	Field Name	Reg'd	Len	Ofs	Data Type	Description
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable
					J	only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
828	TrdType	Υ	2	48	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
						1011 Equity Bespoke Baskets
		.,				
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report
						Value Description
						0 Submit
25173	BasketTradeReport-	Y	1	53	unsigned int	Basket operation
	Туре					Value Description
						4 Addendum
						5 No/Was (Substitute)
25165	NoBasketRootParty-	Y	1	54	Counter	Number of Basket Root Parties
	Grps		_			
1889		Y	1	55	Counter	Number of instrument match sides
25168	BasketTradeReport-	N	20	56	Fixed String	User defined text message field
571	Text TradeReportID	N	20	76	Fixed String	Valid characters: \x01-\x7E User defined transaction ID. Part of
3/1	TradeReportiD	IN	20	10	Fixed String	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
<bask< td=""><td> :etRootPartyGrp> Cardi</td><td>nality: 1</td><td>! - 2, R</td><td>ecord :</td><td>counter: NoBaske</td><td></td></bask<>	 :etRootPartyGrp> Cardi	nality: 1	! - 2, R	ecord :	counter: NoBaske	
1122		Y	2	96	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
22417	>RootPartyContra-	Y	5	98	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Y	6	103	Fixed String	The identifier of the trader counter-
	Trader					party.
26162	>BasketSideTrade-	N	20	109	Fixed String	Valid characters: A-Z, 0-9, \x20 User defined Basket trade ID
20102	ReportID	111	20	109	i iven orillik	Valid characters: \x01-\x7E
39070	>Pad7	U	7	129	Fixed String	not used
33010	/ · · · · · · · · · · · · · · · · · · ·		'	143	i incu Julilig	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
	<instrmtmatchsidegrp> Cardinality: 1-199, Record counter: NoInstrmtMatchSides</instrmtmatchsidegrp>										
48	>SecurityID	Y	8	0	signed int	Instrument identifier.					
31	>LastPx	Υ	8	8	PriceType	Price of this fill.					
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time					
						when an Off-Book trade was con-					
						cluded 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 and					
						TrdType (1017) Delta Neutral Trade					
						at Market [mandatory].					
1596		U	8	32	PriceType	not used					
2489		U	4	40	unsigned int	not used					
1898		Y	4	44	signed int	Product ID					
1000	SegmentID			40							
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type					
						Value Description					
						2001 Block Trade					
						2004 Trade at Market					
1007	. D. J. (C. J.		-			TI: 6.11 PG					
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type					
						on T7.					
						Value Description					
						1 Simple instrument					
1200	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported					
1390	Indicator	1	1	51	unsigned int	via the market reporting service.					
	maicator										
						Value Description					
						0 Do not publish trade					
						1 Publish trade					
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-					
23100	/ matimitivaterialidela	'	1]]2	unsigned int	SideGrp and BasketSideAllocGrp					
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket					
		'	-		2	Value Description					
						1 Add volume					
						2 Remove volume					
				<u> </u>							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID.				
						Valid characters: \x20, \x23-\x25,				
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-				
						\x5F, \x61-\x7B, \x7D, \x7E				
39060	>Pad6	U	6	74	Fixed String	not used				
<bask< td=""><td colspan="10"><basketsideallocgrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</basketsideallocgrp></td></bask<>	<basketsideallocgrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</basketsideallocgrp>									
80	>AllocQty	Υ	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-	Y	6	22	Fixed String	Owning user name.				
	Trader					Valid characters: A-Z, 0-9, \x20				
39040	>Pad4	U	4	28	Fixed String	not used				

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Enhanced Trading Interface	
Derivatives Message Reference	Build 121.

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16 Other

16.1 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10500 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
1050	A 15 151					ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
					_	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						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.
						Value Description
						1 Last Message

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	33	Fixed String	not used
<messa< td=""><td>geBody></td><td></td><td></td><td></td><td>1</td><td></td></messa<>	geBody>				1	
48	SecurityID	Υ	8	40	signed int	Instrument identifier.
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	Υ	8	64	PriceType	Price of this fill.
32	LastQty	Υ	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 strat-
						egy.
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	Υ	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 pro-
						vided 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 con-
						tains the non-executed quantity.A re-
						maining size of 0 indicates that the
						order is fully matched or no longer ac-
1.4	C 0:	N.		144	0.	tive.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an or-
20402	Da at Danta IDCU AND	N.I	0	150		der.
20403	RootPartyIDClientID	N	8	152	unsigned int	MiFID field: 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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	160	unsigned int	MiFID field: 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 re-
						sulting from the order.
20522	RootParty-	N	8	168	unsigned int	MiFID field: Investment decision
	IDInvestmentDecision-					within firm (ESMA Field 4 (Section
	Maker					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 in-
						vestment decision.
810	UnderlyingPx	N	8	176	PriceType	Underlying price associated with a
						derivative instrument.
1003	TradeID	Y	4	184	unsigned int	Uniquely identifies all order leg allo-
						cations referring to the same match
						event, simple instrument and price.
1126	OrigTradeID	N	4	188	unsigned int	In case of a trade rever-
						sal/modification this field provides
						the original trade identifier.
2424	MassOrderReportID	N	4	192	unsigned int	Mass order response identifier gener-
						ated by the exchange
20459	RootParty-	Υ	4	196	unsigned int	Business Unit ID.
	IDExecutingUnit					
20455	RootPartyIDSessionID	N	4	200	unsigned int	Session ID.
20412	RootParty-	N	4	204	unsigned int	Owning User ID.
	IDExecutingTrader					
25026	RootPartyIDClearing-	N	4	208	unsigned int	Clearing Business Unit ID.
	Unit					
1300	MarketSegmentID	Υ	4	212	signed int	Product identifier.
1649	RelatedSymbol	N	4	216	signed int	Product identifier of the original T7
	-					strategy.
1506	SideTradeID	Υ	4	220	unsigned int	Private trade identifier of an order or
						quote match step.
28582	MatchDate	Υ	4	224	LocalMktDate	Business day of the match event.
880	TrdMatchID	Υ	4	228	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	232	unsigned int	Identifier that links all trades resulting
						from a match step of a strategy order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
748	TotNumTradeReports	N	4	236	signed int	Number of leg executions of the orig-
						inal strategy order.
762	SecuritySubType	N	4	240	signed int	Sub-type qualification/identification
						of the SecurityType
442	MultiLegReporting-	N	1	244	unsigned int	Indicates if the trade resulted from a
	Туре					single order or a multi leg instrument.
						Value Description
						1 Single instrument
						2 Complex instrument
856	TradeReportType	Y	1	245	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
						1 Alleged
						5 No/Was (Replaced)
						7 (Locked-In) Trade Break
000	T (D			0.46		
830	TransferReason	Y	1	246	unsigned int	Identifies the role for which the trade
						notification is received.
						Value Description
						1 Owner
						2 Clearer
20432	RootParty-	N	9	247	Fixed String	Final Beneficiary.
20432	IDBeneficiary	''	,	2-71	r ixed String	Valid characters: \x20, \x22-\x7B,
	To be including					\x7D, \x7E
20496	RootPartyIDTakeUp-	N	5	256	Fixed String	Take-up Member Short Name.
	TradingFirm				3	Valid characters: A-Z, 0-9, \x20
20413		N	7	261	Fixed String	External Member ID.
	OriginationFirm				3	Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
574	MatchType	N	1	268	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
						Confirmed Trade Report (re-
						3 porting from recognized mar-
						kets)
						4 Auto-match incoming order
						5 Cross Auction
						7 Call Auction
						11 Auto match resting order
						13 Liquidity Improvement Cross
28610	MatchSubType	N	1	269	unsigned int	Indicates the auction type the trade
						originates from.Not filled for un-
						crossing, i.e.when a complex instru-
						ment switches to the instrument state
						"Continuous".
						Value Description
						1 Opening auction
						2 Closing auction
						3 Intraday auction
						4 Circuit Breaker auction
						6 CLIP matching outside BBO
54	Side	Y	1	270	unsigned int	Side of the trade. Leg executions
						of sell orders for complex instruments
						will have an inverted value compared
						to the signature.
						Value Description
						1 Buy
						2 Sell

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1444	SideLiquidityInd	N	1	271	unsigned int	Order initiator is passive or aggressive or other Value Description 1 Added liquidity (passive) Removed liquidity (aggres- 2 sive, includes triggered orders) 4 Auction
1815	TradingCapacity	Y	1	272	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	273	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
23002	OrderAttribute- LiquidityProvision	N	1	274	unsigned int	MiFID field: 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23003	OrderAttributeRisk-	N	1	275	unsigned int	MiFID field: Indication as to whether
	Reduction					the transaction reduces risk in an
						objectively measurable way in accor-
						dance with Article 57 of Directive
						2014/EU. The field is only applica-
						ble for commodity derivative transac-
						tions.
						Value Description
						1 Risk reduction
						0 No risk reduction
25124	ExecutingTrader-	N	1	276	unsigned int	MiFID field: Qualifier for field
	Qualifier					ExecutingTrader. It is required to dis-
						tinguish between natural persons and
						Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						, , ,
21622	RootParty-	N	1	277	unsigned int	MiFID field: Qualifier for field Party-
	IDInvestmentDecision-					IdInvestmentDecisionMaker. Mem-
	MakerQualifier					bers/participants will have the possi-
						bility to specify an Investment quali-
						fier value to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
1	Account	N	2	278	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20438	RootPartyIDPosition-	N	32	280	Fixed String	'Flexible Account' information.
	Account					Valid characters: \x20, \x30-\x39,
						\x41-\x5A

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	N	1	312	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
1031	CustOrderHandling- Inst	N	1	313	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 Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
25007	FreeText1	N	12	314	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	326	Fixed String	Second 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	338	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
1115	OrderCategory	N	1	350	char	Indicates if the trade notification re-
						sults from an order or quote.
						Value Description
						1 Order
						2 Quote
40	OrdType	N	1	351	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
		<u>.</u>				
28587		N	1	352	unsigned int	Instrument type of the orginal T7
	Complex					strategy.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						11 Commodity Strip
						12 Scaled Simple Instrument
						Non-Standard Volatility
						Strategy
20526	OudouSide	N.I	1	252		Cide of the color of the color
28586	OrderSide	N	1	353	unsigned int	Side of the order in the original T7
						strategy.
						Value Description
						1 Buy
						2 Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22421	RootPartyClearing-	Υ	4	354	Fixed String	Clearing House Short Name.
	Organization					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22401	RootPartyExecuting-	Υ	5	358	Fixed String	Participant Short Name.
	Firm					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22412	RootPartyExecuting-	N	6	363	Fixed String	Owning User Short Name.
	Trader					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22404	RootPartyClearing-	N	5	369	Fixed String	Clearing Member Short Name.
	Firm					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
1903	RegulatoryTradelD	N	52	374	Fixed String	TVTIC - Trading Venue Transaction
						Identification Code
						Valid characters: 0-9, A-Z, a-z
20473	RootParty-	N	4	426	Fixed String	Market Segment Identification Code
	IDExecutionVenue					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
32999	FeeldntCode	N	15	430	Fixed String	This field indicates the Fee Code as-
						sociated with the transaction.
						Valid characters: $\x41-\x45$, $\x47$,
						\x4B, \x4D, \x4E, \x50, \x52, \x53,
						\x54, \x57, \x58
39030	Pad3	U	3	445	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 121.510.2.ga-121005010-45

16.2 Inquire Margin Based Risk Limit Request

Inquires the remaining risk allowance base limit for a member (only for Nodal Exchange). This message is sent to the service "Order and Quote Management".

Inquire Margin Based Risk Limit Request



Inquire Margin Based Risk Limit Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10323 (PartyRisk-
						${\sf LimitsRequest,\ MsgType} = {\sf CL})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	geBody>					
5948	PartitionID	Υ	2	24	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
22259	PartyDetailExecuting-	N	5	26	Fixed String	Detail BusinessUnit name
	Unit					Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	31	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1	Deutsche Börse Group
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Derivatives Message Reference	Build 121.510.2.ga-121005010-45

16.3 Inquire Margin Based Risk Limit Response

Response with the remaining risk allowance base limit for a member (only for Nodal Exchange).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
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: 10324 (PartyRisk-LimitsReport, MsgType = CM)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	geBody>					
36531	MarginBasedRisk- LimitLong	Y	8	56	float	Margin Based Risk Limit Short
37531	MarginBasedRisk- LimitShort	Y	8	64	float	Margin Based Risk Limit Short

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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16.4 Status Broadcast

Status Broadcast for Start-of-Day and End-of-Day

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa,< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10045 (Trading-
						${\sf SessionStatus},\ {\sf MsgType} = {\sf h})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed 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 sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						2 News
						6 Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					

Deutsche Börse Group's T7 Release 12.1
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Derivatives Message Reference

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
75	TradeDate	N	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

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16.5 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
<messa,< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geHeaderOut>					
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 (Trading-SessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td>_</td><td></td></rbch<>	leader>				_	
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	geBody>					

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

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

Deutsche Börse Group's T7 Release 12.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 121.510.2.ga-121005010-45

16.6 Update Remaining Risk Allowance Base Request

Updates the remaining risk allowance base for up to 1000 members at once (only for Nodal Exchange). This message is sent to the service "Order and Quote Management".

Update Remaining Risk Allowance Base Request



Update Remaining Risk Allowance Base Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderIn></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10325 (PartyRisk-
						CS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
	geBody>					
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1677	,	Y	2	26	Counter	Number of party risk limits
39040	Pad4	U	4	28	Fixed String	not used
	UpdateBasePartyGrp>		ity: 0	- 1000,	Record counter:	
34531	>RemainingRisk-	Y	8	32	float	Remaining Risk Allowance Base Long
	AllowanceBaseLong					
35531	>RemainingRisk-	Y	8	40	float	Remaining Risk Allowance Base Short
	AllowanceBaseShort					
1670	>RiskLimitID	Y	4	48	unsigned int	Identifier of the last Remaining Risk
						Allowance event
22259		Y	5	52	Fixed String	Detail BusinessUnit name
	ExecutingUnit					Valid characters: A-Z, 0-9, \x20

Tag Field Name	Req'd	Len	Ofs	Data Type	Description
39070 >Pad7	U	7	57	Fixed String	not used

Deutsche Börse Group's T7 Release 12.1	Deutsche Börse Group
Enhanced Trading Interface	
Derivatives Message Reference	Build 121.510.2.ga-121005010-45

16.7 Update Remaining Risk Allowance Base Response

Acknowledgment for the update of the remaining risk allowance base for up to 1000 members at once (only for Nodal Exchange).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<messa< td=""><td colspan="10"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI				
						message layout. Value: 10326 (Party-				
						RiskLimitsDefinitionRequestAck,				
						MsgType = CT)				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
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 al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						0 Not Last Message				
						1 Last Message				
39030	Pad3	U	3	53	Fixed String	not used				
< Messa	geBody>									
1677	NoPartyRiskLimits	Y	2	56	Counter	Number of party risk limits				
39060		U	6	58	Fixed String	not used				
<rra< td=""><td>UpdateBasePartyAckGrp</td><td>p> Card</td><td>linality</td><td>: 0 - 1</td><td>000, Record count</td><td>er: NoPartyRiskLimits</td></rra<>	UpdateBasePartyAckGrp	p> Card	linality	: 0 - 1	000, Record count	er: NoPartyRiskLimits				
22259	>PartyDetail-	Y	5	64	Fixed String	Detail BusinessUnit name				
	ExecutingUnit					Valid characters: A-Z, 0-9, \x20				
39000	>Pad1	U	1	69	Fixed String	not used				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Descri	otion
1764	>RiskLimitResult	Υ	2	70	unsigned int	Risk Li	mit Result for failed events
						Value	Description
						10580	Margin Based Risk Limits
						10580	not enabled for business unit
							Received Remaining Risk Al-
						10581	lowance event ID is lower
							than lowest entry in Tempo-
							rary Transaction List
							Received Remaining Risk Al-
						10582	lowance event ID exceeds
						10302	last entry in Temporary
							Transaction List

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16.8 Trading Session Event

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

September Sep	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9 BodyLen Y 4 0 unsigned int cluding this field. 28500 TemplateID Y 2 4 unsigned int Unique identifier for a T7 ETI message layout. Value: 10307 (Trading-SessionStatus, MsgType = h) 39020 Pad2 U 2 6 Fixed String not used **RBCHeaderME** 21003 TrdRegTSTimeOut N 8 10 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. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Indicates a retransmission message. 1180 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True			<u> </u>			, J.	·
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
sage layout. Value: 10307 (Trading-SessionStatus, MsgType = h) 39020 Pad2							cluding this field.
SessionStatus, MsgType = h)	28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
39020 Pad2							sage layout. Value: 10307 (Trading-
RBCHeaderME							${\sf SessionStatus},\ {\sf MsgType} = {\sf h)}$
21003 TrdRegTSTimeOut N 8 8 UTCTimestamp Matching engine out timestamp.	39020	Pad2	U	2	6	Fixed String	not used
25043 NotificationIn	<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
tification 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 Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
Engine Figure SendingTime Y 8 24 UTCTimestamp Outgoing timestamp; filled always by the gateway	25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
SendingTime							tification message from the Matching
Service Serv							Engine
28727 ApplSubID	52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
Source Partition Source						• •	
Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	28727			4	32		•
ability and Retransmit requests. 28704 ApplMsglD Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	5948	PartitionID	Y	2	36	unsigned int	
ApplMsgID							
Signed to an order or quote event. 1180 ApplID Y 1 54 Unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data Description O False 1 True True True Session True							
The second of the last fragment Application Application Y 1 54 Unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data	28704	ApplMsgID	Y	16	38	data	''
Value Description 4 Session Data 5 Listener Data	1100		.,				
4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int lindicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	1180	AppIID	Y	1	54	unsigned int	Identifier for an ETI data stream.
1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							
1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. 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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							4 Session Data
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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							5 Listener Data
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. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	1250	A ID IEI	\ \ \	1			La Partir de la constanta de l
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	1352	AppikesendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							Value Description
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							0 False
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							1 True
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	002	Large	\ \/	1	F.C		La Partira de la collection de la collec
messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used	893	LastFragment	Y	1	50	unsigned int	-
transaction. Value Description 1 Last Message							
Value Description 1 Last Message 39070 Pad7 U 7 57 Fixed String not used							
1 Last Message 39070 Pad7 U 7 57 Fixed String not used							
39070 Pad7 U 7 57 Fixed String not used							·
							Last Message
	30070	Pad7	11	7	57	Fixed String	not used
				'		I IACU String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	N	4	64	signed int	Product identifier.
75	TradeDate	N	4	68	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type.
						Value 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

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16.9 Mass Cancellation Event

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>				'	
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10308 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td>,</td><td></td></rbch<>	leaderME>				,	
	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification 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 sub-
						scription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
						5 Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	57	Fixed String	not used
< Messa	geBody>					
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Instrument identifier.
1300		Y	4	80	signed int	Product identifier.
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation.
						Value Description
						105 Product State Halt
						106 Product State Holiday
						107 Instrument Suspended
						109 Complex Instrument Deletion
						110 Volatility Interruption
						Product temporarily not
						tradeable
						Scaled Simple Instrument
						Deletion
18	ExecInst	N	1	85	unsigned int	Cancellation scope for orders. Quotes
						are always cancelled by Mass Cancel-
						lation Events.'No value' indicates no
						order cancellation.
						Value Description
						Persistent Order (FIX value
						'H')
						Non-persistent Order (FIX
						value 'Q')
						Persistent and non-persistent
						3 orders affected (FIX value 'H
						Q')
39020	Pad2	U	2	86	Fixed String	not used
53020			_		1 1/100 0111116	

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16.10 Pre-Trade Risk Limits Definition Request

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

Pre-Trade Risk Limits Definition Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10312 (PartyRisk-
						${\sf LimitsRequest,\ MsgType} = {\sf CL})$
	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
25205	NettingCoefficient	N	8	24	floatDecimal4	Weighting factor used in the Extended
						PTRL consumption calculation. De-
						fault value is 10000 for trading mem-
						bers and 0 for clearing members.
25210	QuoteWeighting-	N	8	32	floatDecimal4	Quote Weighting factor for open po-
	Coefficient					sitions in PTRL calculation
1300	MarketSegmentID	Υ	4	40	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	44	unsigned int	Scope for Pre-Trade risk limits
						Value Description
						0 On-Book
						1 Off-Book(TES)
						3255(1.25)
31669	NoRiskLimitsQty	Υ	1	45	Counter	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1672	PartyDetailStatus	N	1	46	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
28775	RiskLimitGroup	N	3	47	Fixed String	User Pre-Trade risk group
						Valid characters: A-Z, 0-9, \x20
22259	PartyDetailExecuting-	N	5	50	Fixed String	Detail BusinessUnit name
	Unit					Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	55	Fixed String	not used
<risk< td=""><td>LimitQtyGrp> Cardinali</td><td>ty: 0-2,</td><td>Reco</td><td>rd cou</td><td>nter: NoRiskLimit</td><td>tsQty</td></risk<>	LimitQtyGrp> Cardinali	ty: 0-2,	Reco	rd cou	nter: NoRiskLimit	tsQty
28777	>RiskLimitQty	N	8	56	Qty	Risk limit quantity - Special cases:
						leave empty for delete/reset limit, set
						0 for no further trading
1530	>RiskLimitType	Y	1	64	unsigned int	Type of risk limits
						Value Description
						4 Long limit
						5 Short limit
39070	>Pad7	U	7	65	Fixed String	not used

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16.11 Pre-Trade Risk Limit Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10313 (PartyRisk-
						${\sf LimitsReport,\ MsgType} = {\sf CM)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
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 al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
	geBody>					
	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport
1300		Y	4	64	signed int	Product identifier.
1669		Υ	1	68	Counter	
1672	PartyDetailStatus	Y	1	69	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1533	RiskLimitPlatform	Υ	1	70	unsigned int	Scope for Pre-Trade risk limits
						Value Description
						0 On-Book
						1 Off-Book(TES)
						- 0.1 2001(1.20)
22259	PartyDetailExecuting-	Υ	5	71	Fixed String	Detail BusinessUnit name
	Unit					Valid characters: A-Z, 0-9, \x20
39040	Pad4	U	4	76	Fixed String	not used
<risk< td=""><td>LimitsRptGrp> Cardinal</td><td>lity: 0-6</td><td>54, Red</td><td>cord co</td><td>ounter: NoRiskLin</td><td>nits</td></risk<>	LimitsRptGrp> Cardinal	lity: 0-6	54, Red	cord co	ounter: NoRiskLin	nits
28777	>RiskLimitQty	N	8	80	Qty	Risk limit quantity
28779	>RiskLimitOpenQty	N	8	88	Qty	Open quantity for orders or TES
						trades
28780		N	8	96	Qty	Net position quantity for a requested
	PositionQty					pre-trade risk limit scope
25205	>NettingCoefficient	N	8	104	floatDecimal4	Weighting factor used in the Extended
						PTRL consumption calculation. De-
						fault value is 10000 for trading mem-
25210	> 0 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	N.I	0	110	(Leat Desired A	bers and 0 for clearing members.
25210		N	8	112	floatDecimal4	Quote Weighting factor for open po-
28905	Coefficient	N	4	120	LocalMktDate	sitions in PTRL calculation
1530		Y	4 1	120	unsigned int	Business date when change is active Type of risk limits
1550	>KiskLimit Type	Ť	1	124	unsigned int	
						Value Description
						4 Long limit
						5 Short limit
28776	>RiskLimit-	Y	1	125	unsigned int	Requesting party role for a pre-trade
20110	RequestingPartyRole	ı	1	123	unsigned int	risk limit
	Trequesting artyrrore					
						Value Description 4 requested by Clearing firm
						reducesca z) erearing iiiii
						22 requested by Exchange
						59 requested by Executing firm
28778	>RiskLimitViolation-	N	1	126	unsigned int	Indicator for a pre-trade risk limit vi-
	Indicator					olation
						Value Description
						0 No
						1 Yes
28775	>RiskLimitGroup	N	3	127	Fixed String	User Pre-Trade risk group
						Valid characters: A-Z, 0-9, \x20
39060	>Pad6	U	6	130	Fixed String	not used

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16.12 Inquire Pre-Trade Risk Limits Request

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

Inquire Pre-Trade Risk Limits Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10311 (PartyRisk-
						${\sf LimitsRequest,\ MsgType} = {\sf CL})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
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.
< Messa	geBody>					
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits
						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

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16.13 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10030 (User-
						Notification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<nrbc< td=""><td></td><td></td><td></td><td></td><td></td><td></td></nrbc<>						
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	Υ	4	16	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
1180	ApplID	Υ	1	20	unsigned int	Identifier for an ETI data stream.
						Value Description
						3 Service Availability
893	LastFragment	Υ	1	21	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39020	Pad2	U	2	22	Fixed String	not used
< Messa	geBody>					
25030	MatchingEngine-	N	4	24	LocalMktDate	Current business day for Order/Quote
	TradeDate					Management service.
25031	TradeManagerTrade-	N	4	28	LocalMktDate	Current business day of Trades ser-
	Date					vice.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmis-
						sion of Order/Quote Events service.
25047	T7EntryServiceTrade-	N	4	36	LocalMktDate	Current business day of T7 Entry Ser-
	Date					vice.
25049	T7EntryServiceRtm-	N	4	40	LocalMktDate	Current business day of Retransmis-
	TradeDate					sion of T7 Entry Service.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
25005	MatchingEngine-	Y	1	46	unsigned int	Order/Quote Management service:
	Status					Informs if trading is active for group-
						ing of T7 products.
						Value Description
						0 Unavailable
						1 Available
25006	TradeManagerStatus	Y	1	47	unsigned int	Trades service: Informs about the
						availability of the retransmission ser-
						vice of trades for a grouping of T7
						products.
						Value Description
						0 Unavailable
						1 Available
00700	A 16 6: .		-	40		
28732	ApplSeqStatus	Y	1	48	unsigned int	Retransmission of Order/Quote
						Events service: Informs about the
						availability of the retransmission services for order and quote events
						(session data and listener data) for a
						grouping of T7 products.
						Value Description
						0 Unavailable
						1 Available
25048	T7EntryServiceStatus	Y	1	49	unsigned int	T7 Entry Service: informs if TES trad-
						ing is active for grouping of T7 prod-
						ucts.
						Value Description
						0 Unavailable
						1 Available

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

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16.14 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
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (User-Notification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<nrbc< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></nrbc<>	Header>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value 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. Value Description 0 Not Last Message 1 Last Message
39020	Pad2	U	2	22	Fixed String	not used
< Messa	geBody>					
25052	SelectiveRequestFor- QuoteServiceTrade- Date	N	4	24	LocalMktDate	Business date of the Selective Service for Quote Service.
25051	SelectiveRequestFor- QuoteServiceStatus	Y	1	28	unsigned int	State of the Selective Service for Quote Service. Value Description 0 Unavailable 1 Available

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25053	SelectiveRequestFor-	Υ	1	29	unsigned int	State of the Selective Service for
	QuoteRtmService-					Quote Retransmission Service.
	Status					Value Description
						0 Unavailable
						1 Available
25237	NewsRtmService-	Y	1	30	unsigned int	State of the News Retransmission Ser-
	Status					vice.
						Value Description
						0 Unavailable
						1 Available
25238	RiskControlRtm-	Y	1	31	unsigned int	State of the Risk Control Retransmis-
	ServiceStatus					sion Service.
						Value Description
						0 Unavailable
						1 Available

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16.15 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
< Messa	geHeaderOut>					
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
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geBody>					
42	OrigTime	Υ	8	40	UTCTimestamp	Creation timestamp of the News mes-
						sage.
30354	VarTextLen	Υ	2	48	Counter	Number of used bytes for field VarText
						(30355).
148	Headline	Υ	256	50	Fixed String	The headline of a News message.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
30355	VarText	N	2000	306	Variable String	News text.
						Valid characters: $\xspace \times 09$, $\xspace \times 00$, $\xspace \times 00$, $\xspace \times 00$,
						\x20-\x7B, \x7D, \x7E

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16.16 Entitlement Notification

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

9 BodyLen Y 4 0 unsigned int Number of bytes for cluding this field. 28500 TemplateID Y 2 4 unsigned int Unique identifier for sage layout. Value EntitlementsUpdate	or a T7 ETI mes-
28500 TemplateID Y 2 4 unsigned int Unique identifier for sage layout. Value	or a T7 ETI mes-
28500 TemplateID Y 2 4 unsigned int Unique identifier for sage layout. Value	
sage layout. Valu	
	ie: 10034 (Party-
EntitlementsUpdate	
	eReport, MsgType
= CZ)	
39020 Pad2 U 2 6 Fixed String not used	
<rbcheader></rbcheader>	C.I. 1
52 SendingTime Y 8 8 UTCTimestamp Outgoing timestam	ip; filled always by
the gateway	
1181 ApplSeqNum Y 8 16 unsigned int Application seque signed to a non-ord	ence number as-
data stream.	der related 17 ETT
28727 ApplSubID U 4 24 unsigned int not used	
5948 PartitionID Y 2 28 unsigned int Grouping of T7 pro	oducts.
Belongs to the scop	
ability and Retrans	
1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransr	mission message.
Value Description	
0 False	
1 True	
1180 AppIID Y 1 31 unsigned int Identifier for an ET	l data stream.
Value Description	ı
6 Risk Contro	ol
893 LastFragment Y 1 32 unsigned int Indicates whether t	_
last fragment (part	,
messages belonging	g to one dedicated
transaction.	
Value Description	
1 Last Messa	ge
39070 Pad7 U 7 33 Fixed String not used	
<pre></pre> <pre> </pre> <pre> </pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> </pre> <pre> /pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre>	
60 TransactTime Y 8 40 UTCTimestamp Transaction timesta	amp.
75 TradeDate Y 4 48 LocalMktDate Business date.	•

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.
20816	RequestingParty-	Υ	4	56	unsigned int	System ID.
	IDExecutingSystem					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	
						= Add) of a trading limitation.
						Value Description
						A Add (Invocation)
						D Delete (Release)
22807	RequestingParty-	Y	9	63	Fixed String	Entering Entity Short Name.
	EnteringFirm				_	Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-	N	9	72	Fixed String	Clearing Member Short Name.
	ClearingFirm					Valid characters: A-Z, 0-9, \x20
1672	PartyDetailStatus	Υ	1	81	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
39060	Pad6	U	6	82	Fixed String	not used

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16.17 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.

	Field Name	Req'd	Len	Ofs	Data Type	Description
< Message	eHeaderOut>					
9 E	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10042 (Party-
						ActionReport, MsgType = DI)
39020 F	Pad2	U	2	6	Fixed String	not used
<rbchea< td=""><td>ader></td><td></td><td></td><td></td><td></td><td></td></rbchea<>	ader>					
52 5	SendingTime	Υ	8	8	${\sf UTCTimestamp}$	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727 A	ApplSubID	U	4	24	unsigned int	not used
5948 F	PartitionID	Υ	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352 A	ApplResendFlag	Υ	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180 /	AppIID	Υ	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						6 Risk Control
893 L	_astFragment	Υ	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070 F	Pad7	U	7	33	Fixed String	not used
< Message	-					
60 7	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.
75 7	TradeDate	N	4	48	LocalMktDate	Business date.
20812 F	RequestingParty-	N	4	52	unsigned int	Owning User ID
1	DExecutingTrader					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20059	PartyIDExecutingUnit	Υ	4	56	unsigned int	Business Unit ID.
20012	PartyIDExecuting-	N	4	60	unsigned int	Owning User ID.
	Trader					
20816	RequestingParty-	Y	4	64	unsigned int	System ID.
	IDExecutingSystem					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	PartyAction Type	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

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16.18 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></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 (PartyRisk-LimitsUpdateReport, MsgType = CR)	
39020	Pad2	U	2	6	Fixed String	not used	
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway	
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.	
28727	ApplSubID	U	4	24	unsigned int	not used	
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.	
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. 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. Value Description 1 Last Message	
39070	Pad7	U	7	33	Fixed String	not used	
< Messa	geBody>						
60	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.	
75	TradeDate	Y	4	48	LocalMktDate	Business date.	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail-	Υ	4	52	unsigned int	Business Unit ID.
	IDExecutingUnit					
20816	RequestingParty-	Y	4	56	unsigned int	System ID.
	IDExecutingSystem					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
25240	InventoryCheckType	N	1	62	unsigned int	Indicator for checking open orders and
23240	inventory check rype	IN	1	02	unsigned int	quotes
						Value Description
						0 Do not check
						1 Check
1324	ListUpdateAction	Y	1	63	char	Invocation (A = Add) or release (D =
			_			Delete) of a risk limitation.
						Value Description
						A Add (Invocation)
						D Delete (Release)
						Delete (Release)
1767	RiskLimitAction	N	1	64	unsigned int	Risk protection action.
						Value Description
						0 Queue Inbound
						2 Reject
						4 Warning
22807	RequestingParty-	Y	9	65	Fixed String	Entering Entity Short Name.
	EnteringFirm					Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-	N	9	74	Fixed String	Clearing Member Short Name.
	ClearingFirm					Valid characters: A-Z, 0-9, \x20
39050	Pad5	U	5	83	Fixed String	not used

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16.19 Ping Request

This request (and it's corresponding response) is reserved for internal use only i.e. the right to use the request will not be granted to participants. This message is sent to the service "Order and Quote Management".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	geHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10320 (Test-	
						${\sf Request,\ MsgType} = 1)$	
25028	NetworkMsgID	U	8	6	Fixed String	not used	
39020	Pad2	U	2	14	Fixed String	not used	
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>						
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.	
<messa< td=""><td colspan="7"><messagebody></messagebody></td></messa<>	<messagebody></messagebody>						
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products.	
						Belongs to the scope of Service Avail-	
						ability and Retransmit requests.	
39060	Pad6	U	6	26	Fixed String	not used	

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16.20 Ping Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10321 (Heart-	
						beat,MsgType=0)	
39020	Pad2	U	2	6	Fixed String	not used	
	sponseHeaderME>						
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 al-	
						ways by the gateway	
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the	
						participant for requests sent to the	
						gateway.	
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
39030		U	3	53	Fixed String	not used	
	geBody>						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.	

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16.21 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		
< Messa	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding 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		
<notifh< td=""><td colspan="7"><notifheader></notifheader></td></notifh<>	<notifheader></notifheader>							
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by		
						the gateway		
< Messa	geBody>							
28724	AppIIDStatus	Υ	4	16	unsigned int	Application sequencing related error		
						code.		
						Value Description		
						Error converting response or		
						broadcast		
						* More values		
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription in-		
						stance assigned by the T7 system dur-		
						ing broadcast subscription.		
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText		
						(30355).		

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1355	RefAppIID	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
20255	VauTu ±	Y	2000	20	Variable Ctui	Financia de la constanta de la
30355	VarText	Y	2000	28	Variable String	Error text.
						Valid characters: \x09, \x0A, \x0D,
						\x20-\x7B, \x7D, \x7E

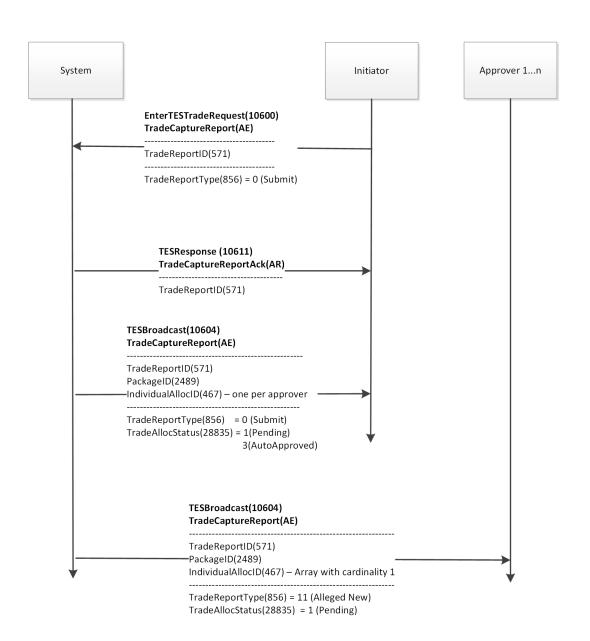
Deutsche Börse Group's T7 Release 12.1
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A Appendix

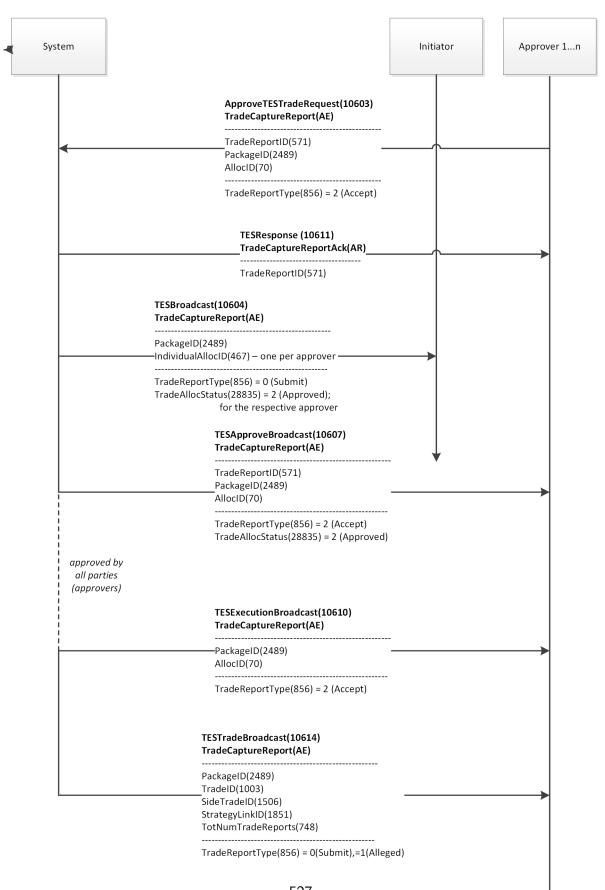
A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest



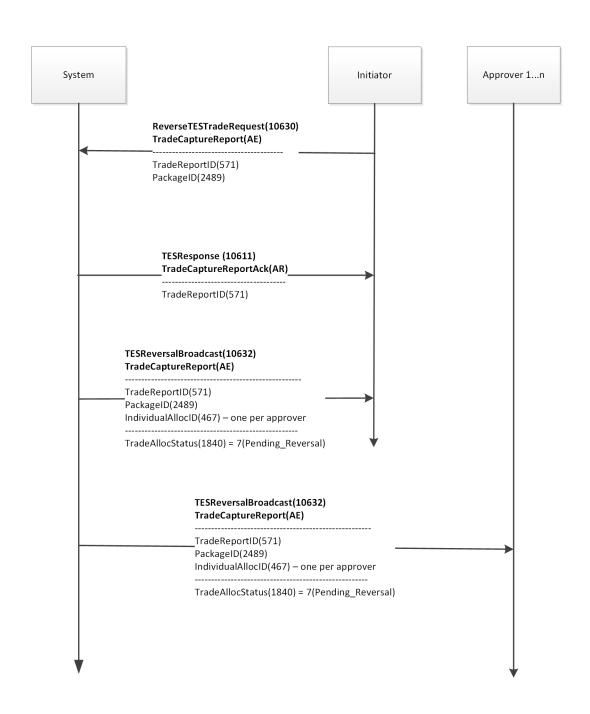
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ETI: Message flow for ApproveTESTradeRequest



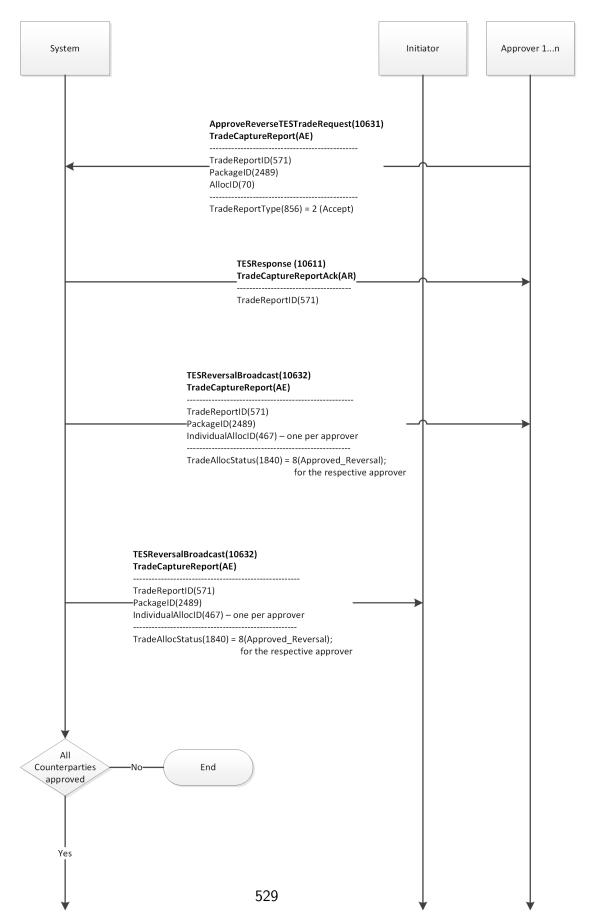
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ETI: Message flow for ReverseTESTradeRequest



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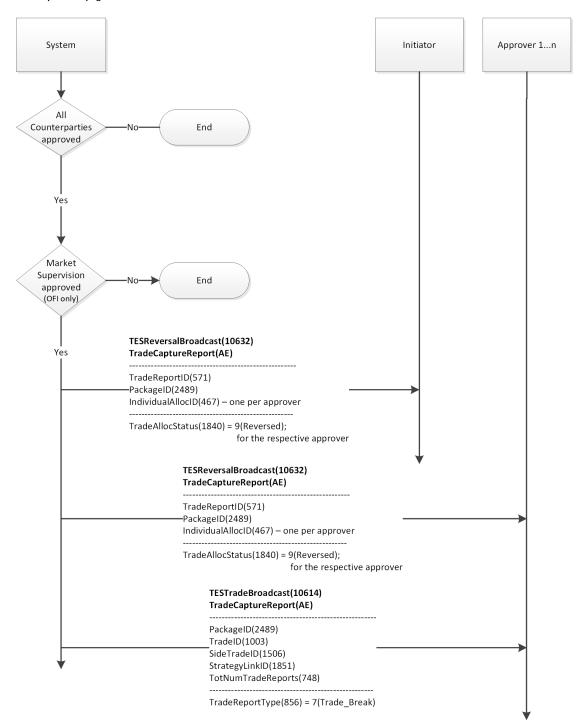
ETI: Message flow for ApproveReverseTESTradeRequest



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ETI: Message flow for ApproveReverseTESTradeRequest

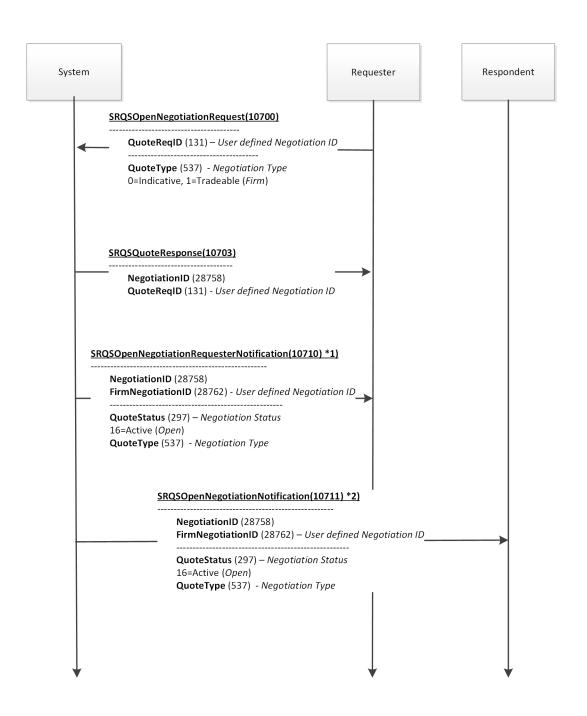
Continued from the previous page



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A.2 SRQS Message Flows

ETI: Message flow for SRQS Open Negotiation

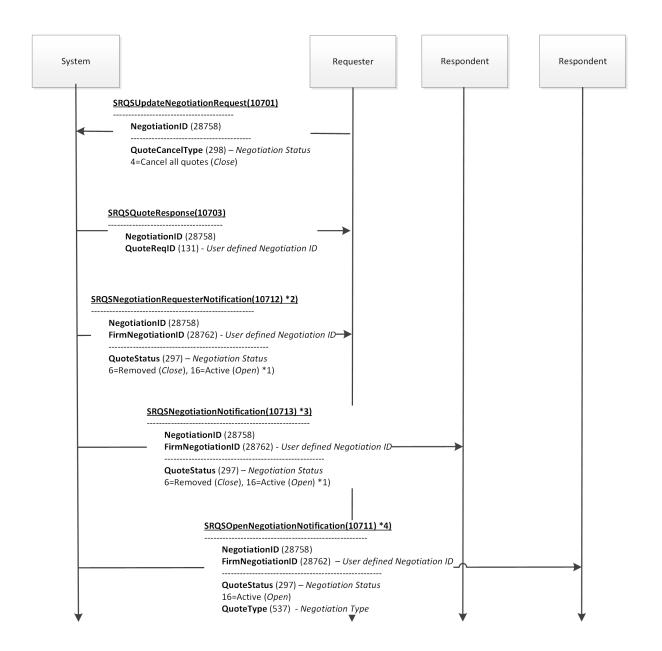


^{*1)} to the business unit of the negotiation related requester

^{*2)} to the business units of the addressed target parties

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



^{*1)} Closed when set by the requester.

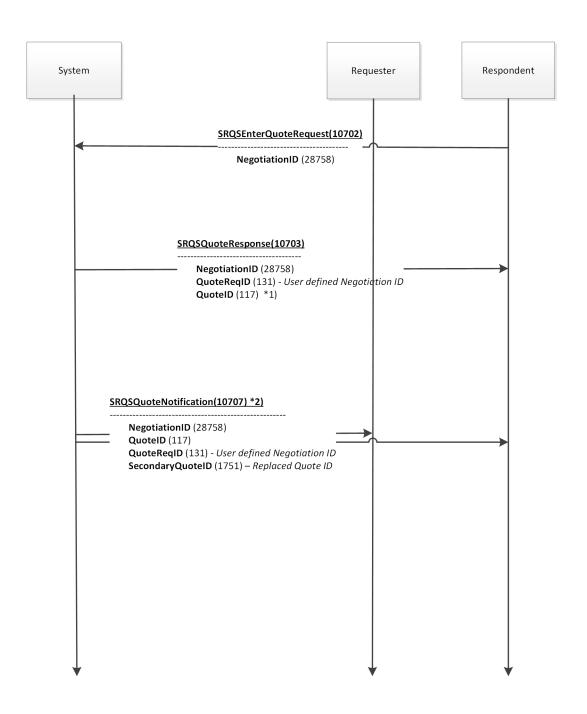
^{*2)} to the business unit of the negotiation related requester

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

^{*4)} to the busniess units of newly addressed target parties

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ETI: Message flow for SRQS Enter Quote

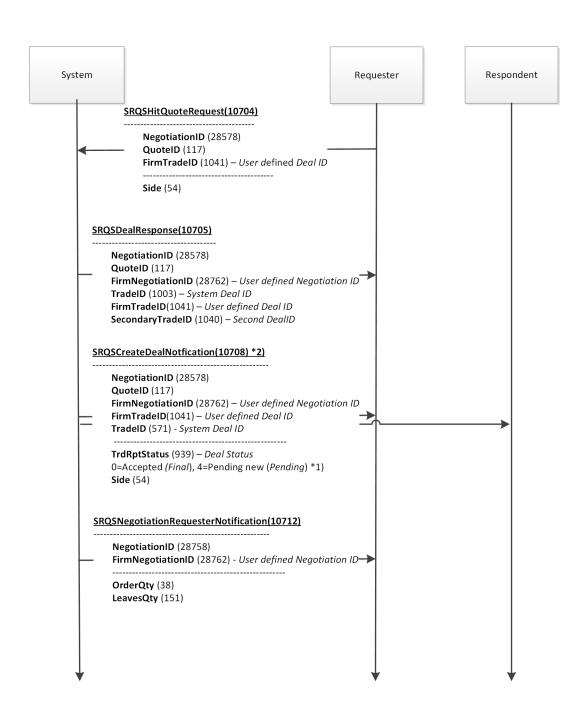


^{*1)} any "overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete

^{*2)} to the business units of the quoting respondent and the negotiation related requester

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ETI: Message flow for SRQS Hit Quote

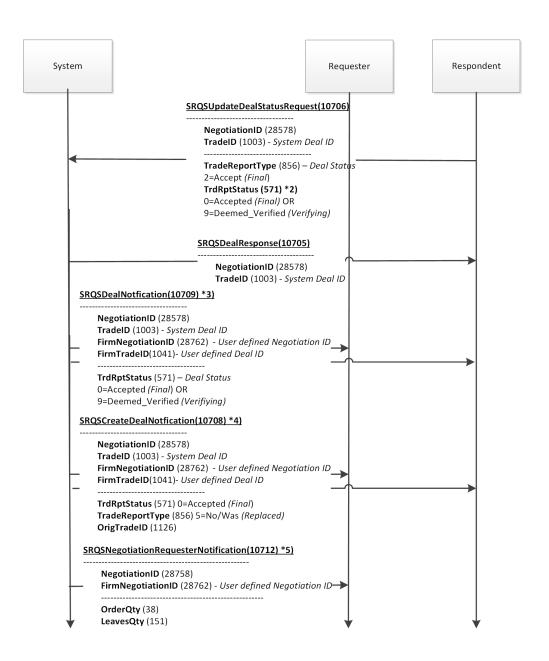


^{*1)} depending on NegotiationType: [Firm → Final | Indicative → Pending]

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

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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

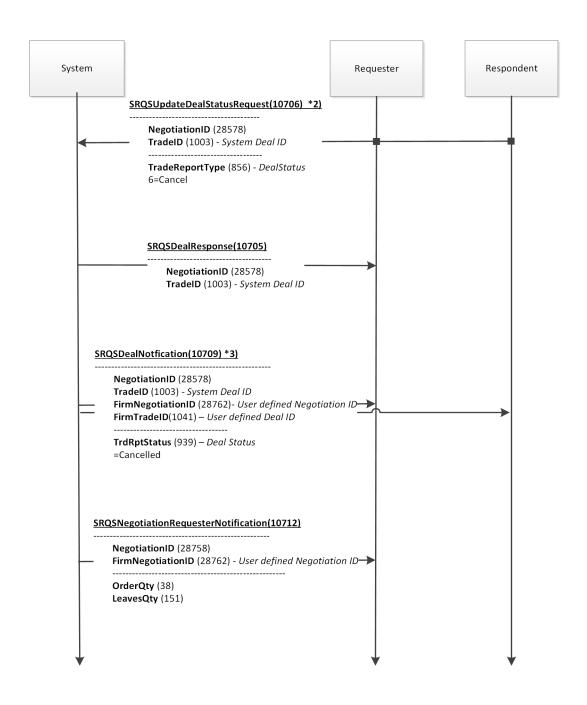
^{*3)} to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals

^{*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

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ETI: Message flow for SRQS Cancel Deal *1)



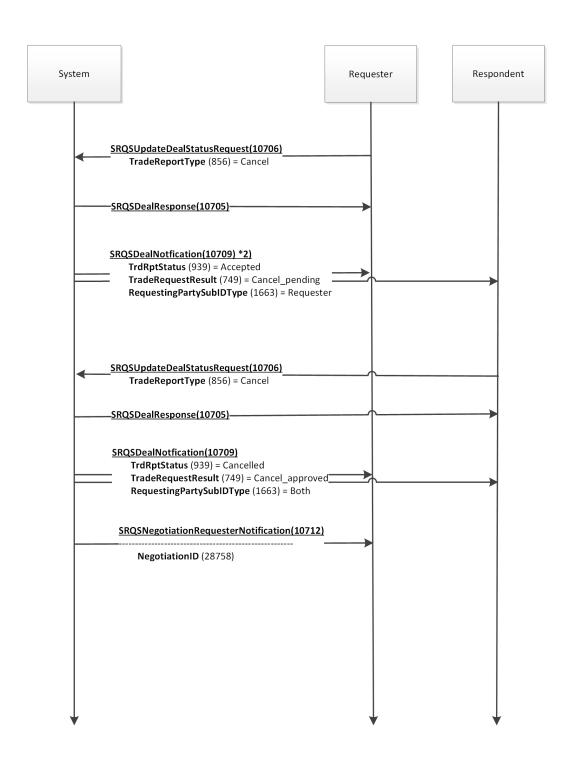
^{*1)} only in case of indicative negotiations

^{*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

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

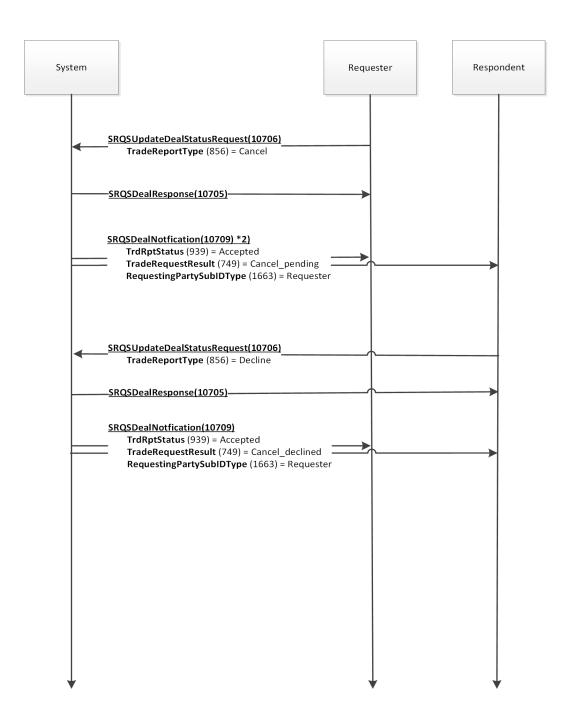


st1) only valid for final STP deal and after negotiation expiry.

 $^{^{*}}$ 2) same message flow is valid if mutual cancellation is triggered by a respondent

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

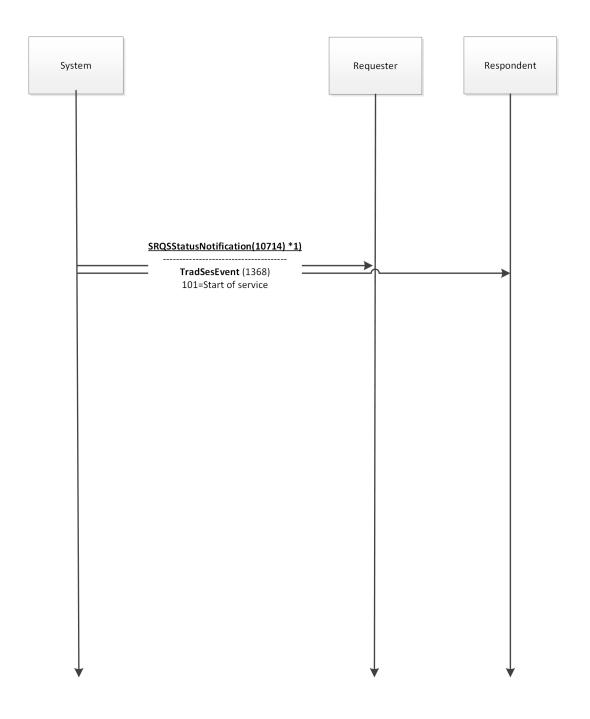


^{*1)} only valid for final STP deals and after negotiation expiry

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

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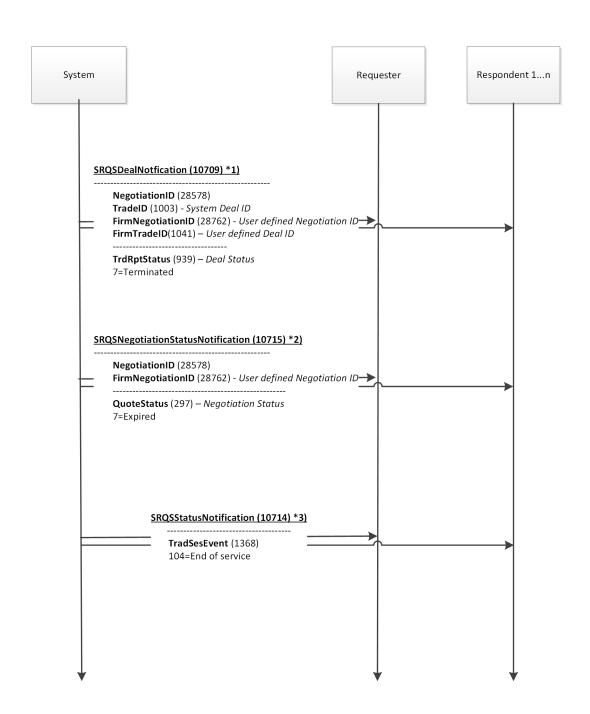
ETI: Message flow for SRQS Start of Day



^{*1)} to all known business units

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ETI: Message flow for SRQS End of Day



st1) for all pending deals: to requester and related respondent

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

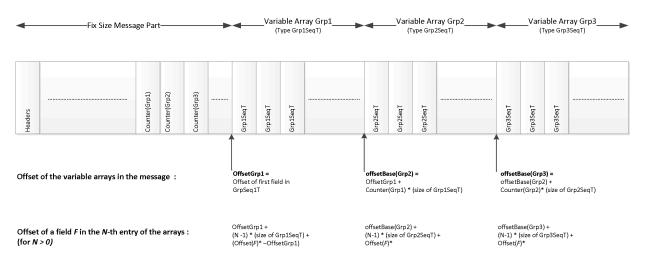
^{*3)} to all known business units

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Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group
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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 .

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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 12.1 – Version 2 (ETI 12.1-D0002)

Changes to the T7 Release 12.1 – Version 1:

- changed valid value *Derivatives* to *D0002* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- added field SelfMatchPreventionInstruction to message CLIP Enter Request (10313)
- changed usage of field PartyEndClientIdentification in message Upload TES Trade Request (10612)

B.2 T7 Release 12.1 – Version 1 (ETI 12.1-D0001)

Changes to the T7 Release 12.0 - Version 3:

- changed valid value *Derivatives* to *D0001* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- added valid value non_standard_volatility_strategy (13) to field ProductComplex in messages Create Strategy (10301), Create Strategy Response (10302), CLIP Deletion Notification (10134), CLIP Execution Notification (10135), Cancel Order Notification (10112), Cancel Order Response (Lean Order) (10111), Cancel Order Response (Standard Order) (10110), Enter TES Trade Request (10600), Mass Order (10115), Replace Order Multi Leg (10114), Replace Order Multi Leg (short layout) (10130), Replace Order Response (Lean Order) (10108), Replace Order Single or Multi Leg (10140), Replace Order Response (Standard Order) (10107), Replace Order Single or Multi Leg (short layout) (10141), New Order Multi Leg (10113), New Order Multi Leg (short layout) (10129), New Order Response (Lean Order) (10102), New Order Single or Multi Leg (10138), New Order Response (Standard Order) (10101), New Order Single or Multi Leg (short layout) (10139), Book Order Execution (10104), Extended Order Information (10117), Immediate Execution Response (10103), SRQS Open Negotiation Notification for Respondent (10711), SRQS Open Negotiation Request (10700), SRQS Open Negotiation Notification for Requester (10710), Approve TES Trade Broadcast (10607), TES Broadcast (10604), TES Trade Broadcast (10614), TES Trade Upload Broadcast (10613), Trade Notification (10500), Upload TES Trade Request (10612)
- removed valid value Compression (50) from field TrdType in messages Approve Reverse TES Trade Request (10631), Approve TES Trade Request (10603), Delete TES Trade Request (10602), Enter TES Trade Request (10600), Modify TES Trade Request (10601), Reverse TES Trade Request (10630), Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Reversal Broadcast (10632), TES Trade Broadcast (10614), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
- removed field CompressionID from 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)

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- removed valid value Pending_Execution (6) from field TradeAllocStatus in messages Basket Trading Broadcast (10625), Approve TES Trade Broadcast (10607), TES Broadcast (10604), TES Reversal Broadcast (10632), TES Trade Upload Broadcast (10613)
- removed valid values Compression_Cancelled_By_User (110), Compression_Cancelled_By_System (111) from field DeleteReason in messages Delete Basket Broadcast (10626), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610)
- added field SelfMatchPreventionInstruction to messages Mass Quote (10405), Replace Order Multi Leg (10114), Replace Order Multi Leg (short layout) (10130), Replace Order Single or Multi Leg (10140), Replace Order Single or Multi Leg (short layout) (10141), Replace Order Single (10106), Replace Order Single (short layout) (10126), New Order Multi Leg (10113), New Order Multi Leg (short layout) (10129), New Order Single or Multi Leg (10138), New Order Single or Multi Leg (short layout) (10139), New Order Single (10100). New Order Single (short layout) (10125), Extended Order Information (10117)
- removed message TES Compression Run Status Response (10617)