



Deutsche Börse Group's T7

Enhanced Trading Interface Derivatives Message Reference

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Contents

1 List of Abbreviations	6
2 Introduction	7
3 Message Formats	8
3.1 Message Fragmentation	8
3.2 Data Types	9
3.3 Error Codes	11
4 Overview of Supported Message Types	12
4.1 Session Layer	13
4.2 Order Handling	13
4.3 Quote Handling	14
4.4 Strategy Creation	15
4.5 Flexible Instrument Creation	15
4.6 Scaled Simple Instrument Creation	15
4.7 Quote and Cross Request	15
4.8 CLIP Trading	16
4.9 Selective Request for Quote Service	16
4.10 TES Trading	17
4.11 Basket Trading	17
4.12 Other	18
5 Session Layer	19
5.1 Session Logon	19
5.2 Session Logon (Password encrypted)	22
5.3 Session Logon Response	25
5.4 Session Logout	27
5.5 Session Logout Response	28
5.6 Session Logout Notification	29
5.7 Heartbeat	30
5.8 Heartbeat Notification	31
5.9 Legal Notification	32
5.10 User Logon	34
5.11 User Logon (Password encrypted)	35
5.12 User Logon Response	36
5.13 User Logout	37
5.14 User Logout Response	38
5.15 User Logout Notification	39
5.16 Throttle Update Notification	40
5.17 Subscribe	41
5.18 Subscribe Response	44
5.19 Unsubscribe	45
5.20 Unsubscribe Response	46
5.21 Retransmit	47
5.22 Retransmit Response	49
5.23 Retransmit (Order/Quote Event)	51
5.24 Retransmit Response (Order/Quote Event)	53
5.25 Reject	55
5.26 Session List Inquire	58
5.27 Session List Inquire Response	59
5.28 Trade Enrichment List Inquire	61
5.29 Trade Enrichment List Inquire Response	62
5.30 User List Inquire	64

5.31 User List Inquire Response	65
6 Order Handling	67
6.1 New Order Single	67
6.2 New Order Single (short layout)	75
6.3 New Order Multi Leg	80
6.4 New Order Multi Leg (short layout)	88
6.5 New Order Single or Multi Leg	94
6.6 New Order Single or Multi Leg (short layout)	103
6.7 New Order Response (Standard Order)	109
6.8 New Order Response (Lean Order)	113
6.9 Immediate Execution Response	117
6.10 Book Order Execution	122
6.11 Replace Order Single	128
6.12 Replace Order Single (short layout)	136
6.13 Replace Order Multi Leg	142
6.14 Replace Order Multi Leg (short layout)	150
6.15 Replace Order Single or Multi Leg	156
6.16 Replace Order Single or Multi Leg (short layout)	165
6.17 Replace Order Response (Lean Order)	171
6.18 Replace Order Response (Standard Order)	175
6.19 Cancel Order Single	179
6.20 Cancel Order Multi Leg	182
6.21 Cancel Order Single or Multi Leg	185
6.22 Cancel Order Response (Standard Order)	188
6.23 Cancel Order Response (Lean Order)	191
6.24 Cancel Order Notification	194
6.25 Order Mass Cancellation Request	198
6.26 Order Mass Cancellation Response	200
6.27 Order Mass Cancellation Response No Hits	202
6.28 Order Mass Cancellation Notification	203
6.29 Extended Order Information	206
6.30 Mass Order	217
6.31 Mass Order Ack	223
7 Quote Handling	224
7.1 Mass Quote	224
7.2 Mass Quote Response	228
7.3 Quote Execution Notification	231
7.4 Quote Mass Cancellation Request	234
7.5 Quote Mass Cancellation Response	236
7.6 Quote Mass Cancellation Notification	237
7.7 Quote Activation Request	239
7.8 Quote Activation Response	242
7.9 Quote Activation Notification	243
7.10 Inquire Market Maker Parameters	245
7.11 Inquire Market Maker Parameters Response	246
7.12 Market Maker Parameter Definition	248
7.13 Market Maker Parameter Definition Response	250
8 Strategy Creation	251
8.1 Create Strategy	251
8.2 Create Strategy Response	254
9 Flexible Instrument Creation	258

9.1 Create Flexible Instrument Request	258
9.2 Create Flexible Instrument Response	260
10 Scaled Simple Instrument Creation	262
10.1 Create Scaled Simple Instrument Request	262
10.2 Create Scaled Simple Instrument Response	263
11 Quote and Cross Request	265
11.1 Quote Request	265
11.2 Quote Request Response	267
11.3 Cross Request	268
11.4 Cross Request Response	269
12 CLIP Trading	270
12.1 CLIP Enter Request	270
12.2 Response to a CLIP Request	279
12.3 CLIP Execution Notification	281
12.4 CLIP Delete Request	285
12.5 CLIP Deletion Notification	287
13 Selective Request for Quote Service	290
13.1 SRQS Open Negotiation Request	290
13.2 SRQS Inquire Smart Respondent Request	296
13.3 SRQS Inquire Smart Respondent Response	298
13.4 SRQS Quote Response	299
13.5 SRQS Quote Snapshot Notification	300
13.6 SRQS Quote Snapshot Request	302
13.7 SRQS Response	303
13.8 SRQS Open Negotiation Notification for Requester	304
13.9 SRQS Open Negotiation Notification for Respondent	311
13.10SRQS Update Negotiation Request	316
13.11SRQS Negotiation Notification for Requester	321
13.12SRQS Enter Quote Request	327
13.13SRQS Quote Notification for Responder	332
13.14SRQS Enter Quoting Status Request	336
13.15SRQS Hit Quote Request	337
13.16SRQS Deal Response	343
13.17SRQS Create Deal Notification	344
13.18SRQS Update Deal Request	350
13.19SRQS Deal Notification	352
13.20SRQS Negotiation Status Notification	358
13.21SRQS Negotiation Notification for Respondent	360
13.22SRQS Status Notification	364
14 TES Trading	366
14.1 Enter TES Trade Request	366
14.2 TES Response	374
14.3 TES Broadcast	375
14.4 Modify TES Trade Request	384
14.5 Delete TES Trade Request	387
14.6 Delete TES Trade Broadcast	389
14.7 Approve TES Trade Request	392
14.8 Approve TES Trade Broadcast	398
14.9 TES Status Broadcast	409
14.10TES Execution Broadcast	411
14.11TES Trade Broadcast	413

14.12Reverse TES Trade Request	422
14.13Approve Reverse TES Trade Request	424
14.14TES Reversal Broadcast	426
14.15Upload TES Trade Request	429
14.16TES Trade Upload Broadcast	441
15 Basket Trading	453
15.1 Enter Basket Trade Request	453
15.2 Basket Trading Response	457
15.3 Basket Trading Broadcast	458
15.4 Approve Basket Broadcast	463
15.5 Approve Basket Trade Request	469
15.6 Basket Execution Broadcast	476
15.7 Modify Basket Trade Request	479
15.8 Delete Basket Trade Request	483
15.9 Delete Basket Broadcast	485
15.10Amend Basket Trade Request	487
15.11Basket Roll Request	491
15.12Basket Roll Broadcast	498
16 Other	506
16.1 Trade Notification	506
16.2 Inquire Margin Based Risk Limit Request	516
16.3 Inquire Margin Based Risk Limit Response	517
16.4 Status Broadcast	518
16.5 Trade Notification Status	520
16.6 Update Remaining Risk Allowance Base Request	522
16.7 Update Remaining Risk Allowance Base Response	524
16.8 Trading Session Event	526
16.9 Mass Cancellation Event	528
16.10Pre-Trade Risk Limits Definition Request	530
16.11Pre-Trade Risk Limit Response	532
16.12Inquire Pre-Trade Risk Limits Request	534
16.13Service Availability	535
16.14Service Availability Market	538
16.15News	540
16.16Entitlement Notification	542
16.17Party Action Report	544
16.18Risk Notification	546
16.19Ping Request	548
16.20Ping Response	549
16.21Gap Fill	550
A Appendix	552
A.1 T7 Entry Service Message Flow	552
A.2 SRQS Message Flows	557
A.3 Variable Arrays	567
A.4 XML Interface Description	567
B Change Log	568
B.1 T7 Release 14.0 – Version 2 (ETI 14.0-D0002)	568
B.2 T7 Release 14.0 – Version 1 (ETI 14.0-D0001)	569

Contents

1 List of Abbreviations

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

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

2 Introduction

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

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

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

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

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

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

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

3 Message Formats

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

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

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

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

3.1 Message Fragmentation

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

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

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

3.2 Data Types

ETI supports the following data types:

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

ETI Data Type	Description	No Value
Variable String	Length information specifies the maximum possible size. Separate counter field specifies the transmitted string size. XML file: attribute "variableSize" set to true. The message is filled up to a multiple of 8 bytes and truncated.	0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0.
Counter	This data type represents an unsigned integer as a counter for arrays of variable size.	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.	see 4 byte unsigned int
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.

ETI Data Type	Description	No Value
---------------	-------------	----------

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.

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:

- Interface Version: 14.0
- Build Number: 140.610.3.ga-140006010-6

4.1 Session Layer

ETI Message	Sender	FIX Message	MsgType (35)
Session Logon	Participant	Logon	A
Session Logon (Password encrypted)	Participant	Logon	A
Session Logon Response	ETI Gateway	Logon	A
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	CB
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	CB
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	SessionDetailsListRequest	U5
Session List Inquire Response	ETI Gateway	SessionDetailsListResponse	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

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

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	c
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	c
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 Request	Participant	SecurityDefinitionRequest	c
Create Scaled Simple Instrument Response	ETI Gateway	SecurityDefinition	d

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

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	AI
SRQS Open Negotiation Notification for Respondent	ETI Gateway	QuoteStatusReport	AI
SRQS Update Negotiation Request	Participant	QuoteRequest	R
SRQS Negotiation Notification for Requester	ETI Gateway	QuoteStatusReport	AI
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	AI

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

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
Basket Roll Request	Participant	TradeMatchReport	DC
Basket Roll Broadcast	ETI Gateway	TradeMatchReport	DC

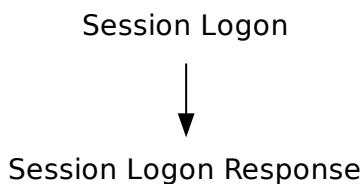
4.12 Other

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	CM
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	CT
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	CB
Service Availability Market	ETI Gateway	UserNotification	CB
News	ETI Gateway	News	B
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

5 Session Layer

5.1 Session Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
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-ID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses. The interface version can be found in XML and C-Header files. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1603	ApplicationSystem-Name	N	30	187	Fixed String (0-terminable)	Provides the name of the application system being used to generate T7 ETI application messages. This will normally be a trading system, OMS, or EMS. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1604	ApplicationSystem-Version	N	30	217	Fixed String (0-terminable)	Provides the version of the application system being used to initiate T7 ETI application messages. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1605	ApplicationSystem-Vendor	N	30	247	Fixed String (0-terminable)	Provides the vendor of the application 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

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										
<i><MessageHeaderIn></i>																
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.										
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 19000 (Logon, MsgType = A)										
25028	NetworkMsgID	U	8	6	Fixed String	not used										
39020	Pad2	U	2	14	Fixed String	not used										
<i><RequestHeader></i>																
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.										
50	SenderSubID	U	4	20	unsigned int	not used										
<i><MessageBody></i>																
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-ID	Y	30	32	Fixed String (0-terminable)	Indicates the T7 ETI interface version 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	N	1	746	char	Participant application: type of order processing. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>A</td><td>Automated</td></tr> <tr> <td>M</td><td>Manual</td></tr> <tr> <td>B</td><td>Both (Automated and Manual)</td></tr> <tr> <td>N</td><td>None</td></tr> </table>	Value	Description	A	Automated	M	Manual	B	Both (Automated and Manual)	N	None
Value	Description															
A	Automated															
M	Manual															
B	Both (Automated and Manual)															
N	None															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25013	ApplUsageQuotes	N	1	747	char	<p>Participant application: type of quote processing.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>A</td><td>Automated</td></tr> <tr> <td>M</td><td>Manual</td></tr> <tr> <td>B</td><td>Both (Automated and Manual)</td></tr> <tr> <td>N</td><td>None</td></tr> </table>	Value	Description	A	Automated	M	Manual	B	Both (Automated and Manual)	N	None
Value	Description															
A	Automated															
M	Manual															
B	Both (Automated and Manual)															
N	None															
25014	OrderRoutingIndicator	N	1	748	char	<p>Indicates if the participant application is an order routing system.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>Y</td><td>Yes</td></tr> <tr> <td>N</td><td>No</td></tr> </table>	Value	Description	Y	Yes	N	No				
Value	Description															
Y	Yes															
N	No															
1600	FIXEngineName	N	30	749	Fixed String (0-terminable)	<p>Provides the name of the infrastructure component being used for session level communication. Normally this would be the FIX Engine or FIX Gateway product name.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
1601	FIXEngineVersion	N	30	779	Fixed String (0-terminable)	<p>Provides the version of the FIX infrastructure component.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
1602	FIXEngineVendor	N	30	809	Fixed String (0-terminable)	<p>Provides the name of the vendor providing the FIX infrastructure component.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
1603	ApplicationSystem-Name	N	30	839	Fixed String (0-terminable)	<p>Provides the name of the application system being used to generate T7 ETI application messages. This will normally be a trading system, OMS, or EMS.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
1604	ApplicationSystem-Version	N	30	869	Fixed String (0-terminable)	<p>Provides the version of the application system being used to initiate T7 ETI application messages.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										

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

5.3 Session Logon Response

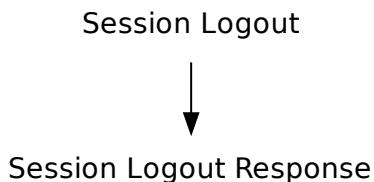
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnect-Limit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.
25243	LatestPublicKeySeq-No	N	4	56	unsigned int	Sequence number of latest public key.
25242	PublicKeyLen	N	2	60	Counter	Byte length of the public key.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1301	MarketID	Y	2	62	unsigned int	<p>Market ID.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> <tr> <td>12</td> <td>NODX</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values		
Value	Description																	
1	XEUR																	
2	XEEE																	
12	NODX																	
*	More values																	
339	TradSesMode	Y	1	64	unsigned int	<p>Environment Type</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance	5	Disaster Recovery
Value	Description																	
1	Development																	
2	Simulation																	
3	Production																	
4	Acceptance																	
5	Disaster Recovery																	
1408	DefaultCstmApplVer-ID	Y	30	65	Fixed String (0-terminable)	<p>Indicates the T7 ETI interface version the ETI gateway software uses.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>												
28763	DefaultCstmApplVer-SubID	Y	5	95	Fixed String	<p>ETI subversion. Identifies ETI changes within one ETI version.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>D0002</td> <td>Derivatives subversion</td> </tr> </table>	Value	Description	D0002	Derivatives subversion								
Value	Description																	
D0002	Derivatives subversion																	
5948	PartitionID	N	2	100	unsigned int	<p>Grouping of T7 products. Only set for ETI HF Sessions.</p>												
25233	PublicKey	N	814	102	Variable String	<p>Public key. Length is defined by field PublicKeyLen.</p> <p>Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D, \x2D, \x20, \x0A, \x0D</p>												

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

5.5 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10003 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

5.6 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<MessageBody>						
30354	VarTextLen	Y	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

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

5.8 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10023 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway

5.9 Legal Notification

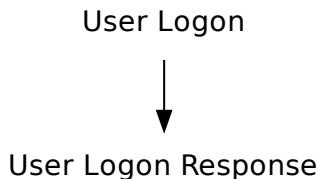
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10037 (User-Notification, MsgType = CB)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
926	UserStatus	Y	1	50	unsigned int	<p>The status of the User</p> <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>10</td><td>Admission to trading suspended</td></tr><tr><td>11</td><td>Suspension revoked</td></tr></table>	Value	Description	10	Admission to trading suspended	11	Suspension revoked
Value	Description											
10	Admission to trading suspended											
11	Suspension revoked											
30355	VarText	Y	2000	51	Variable String	<p>Error text.</p> <p>Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</p>						

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

5.11 User Logon (Password encrypted)

Each user needs to logon to T7 via the User Logon message. This request requires an encrypted password. For more details, please refer to the ETI Manual, chapter User Authentication. Encrypted version of UserLoginRequest.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 19018 (User-Request, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
553	Username	Y	4	24	unsigned int	The trader ID
1402	EncryptedPassword	Y	684	28	Fixed String	Encrypted password. Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D

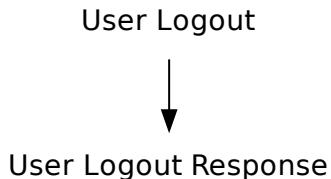
5.12 User Logon Response

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

5.13 User Logout

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



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

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

5.15 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				
<MessageHeaderOut>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)				
39020	Pad2	U	2	6	Fixed String	not used				
<NotifHeader>										
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
<MessageBody>										
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				
						<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Forced user logout by exchange</td> </tr> </tbody> </table>	Value	Description	7	Forced user logout by exchange
Value	Description									
7	Forced user logout by exchange									
30355	VarText	Y	2000	23	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E				

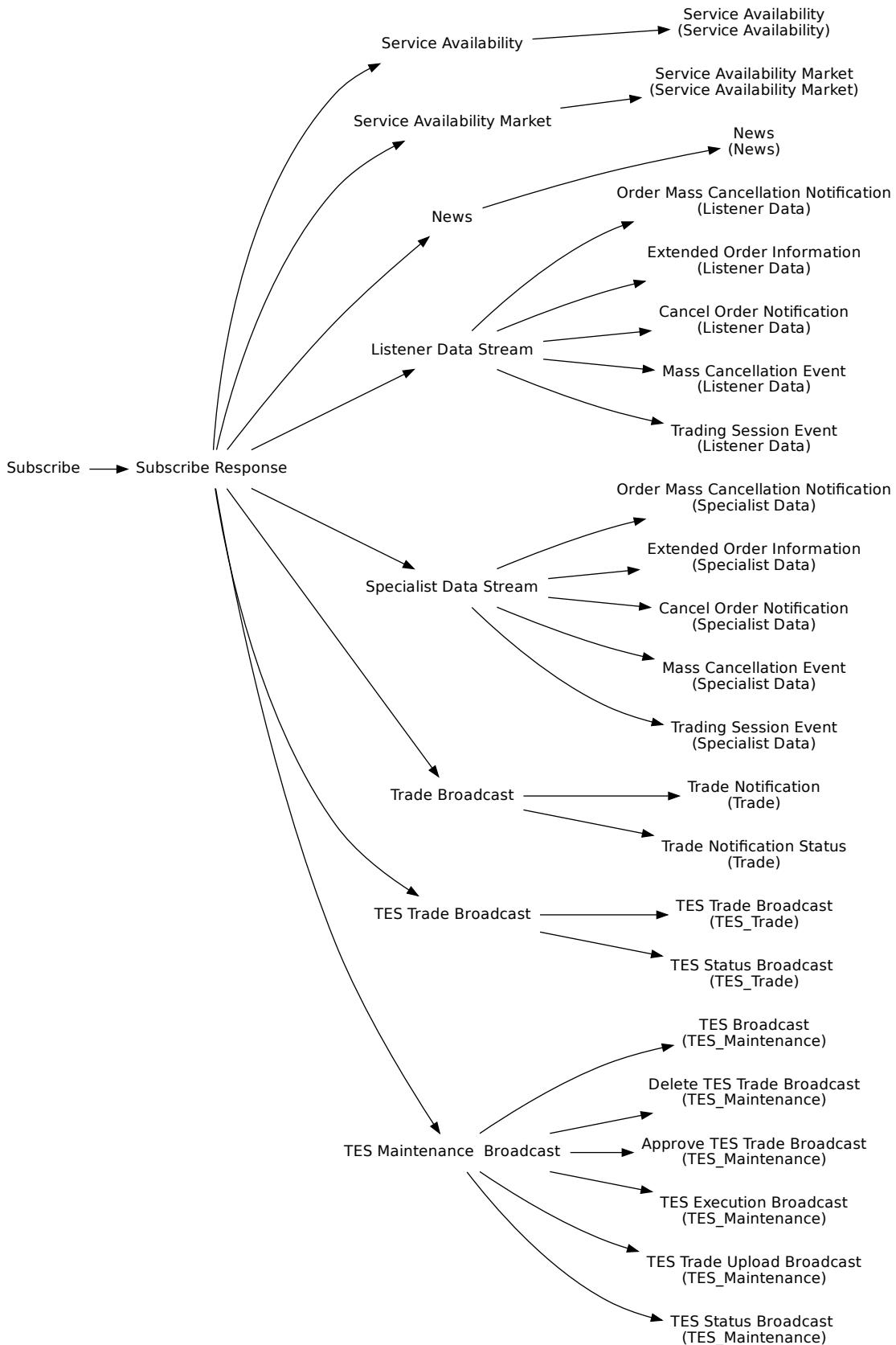
5.16 Throttle Update Notification

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

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

5.17 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.



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

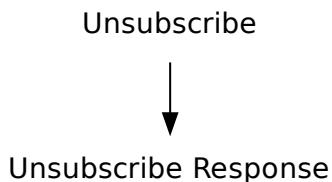
5.18 Subscribe Response

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
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10005 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
28727	ApplSubID	Y	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
39040	Pad4	U	4	36	Fixed String	not used

5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



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

5.20 Unsubscribe Response

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

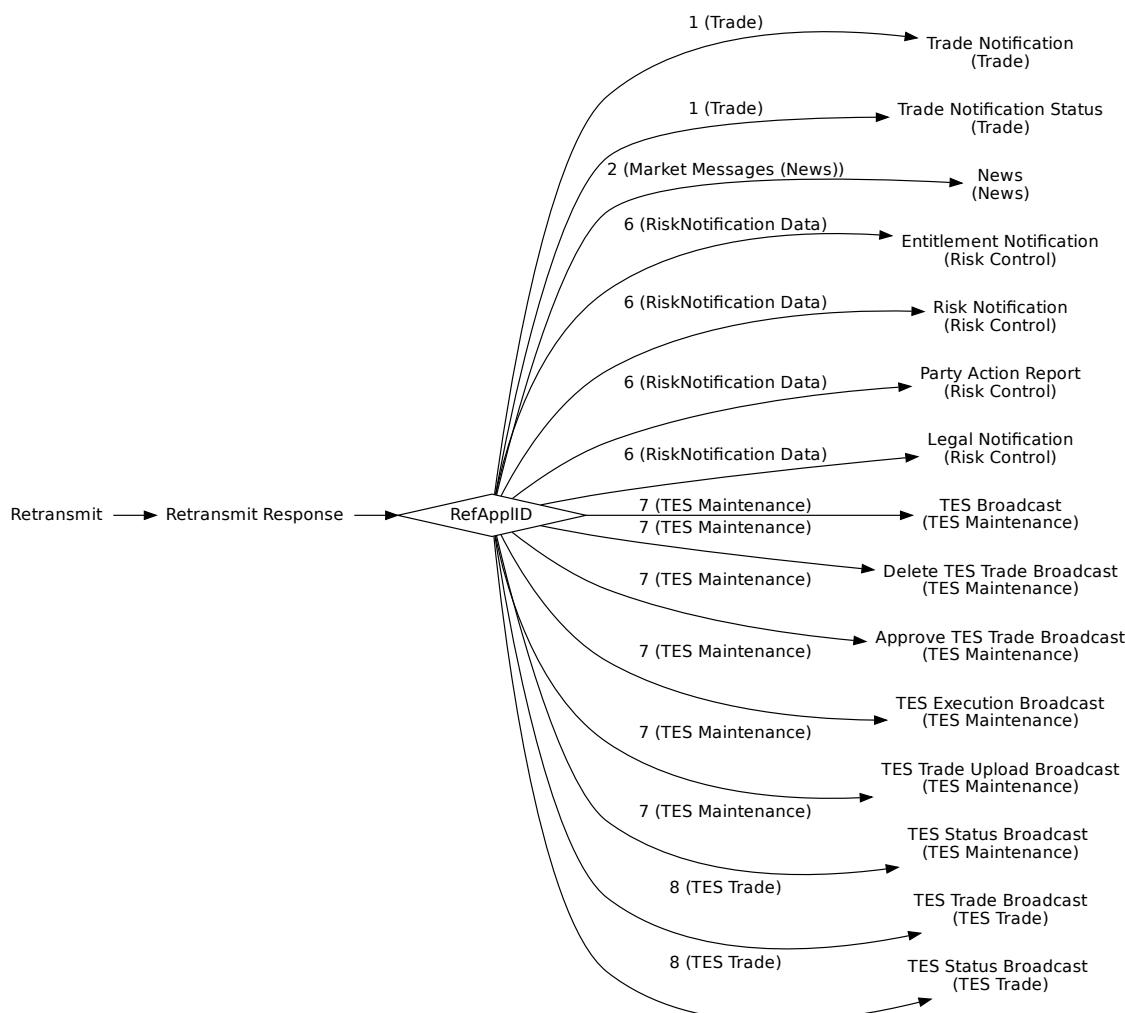
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType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

5.21 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 \geq ApplBegSeqNum (1182) and \leq ApplEndSeqNum (1183). Depending on RefApplID (1355), the request is sent to the respective service:

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<MessageHeaderIn>																				
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.														
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, MsgType = BW)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
39020	Pad2	U	2	14	Fixed String	not used														
<RequestHeader>																				
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.														
50	SenderSubID	U	4	20	unsigned int	not used														
<MessageBody>																				
1182	ApplBegSeqNum	N	8	24	SeqNum	Beginning range of application sequence numbers. 'no value' means first known sequence number: 1														
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.														
5948	PartitionID	N	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance.														
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="984 1583 1405 1875"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	1	Trade	2	News	6	Risk Control	7	TES Maintenance	8	TES Trade	9	SRQS Maintenance
Value	Description																			
1	Trade																			
2	News																			
6	Risk Control																			
7	TES Maintenance																			
8	TES Trade																			
9	SRQS Maintenance																			
39050	Pad5	U	5	43	Fixed String	not used														

5.22 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request 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
<MessageBody>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum). 'no value' means the requested data is not available.

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

5.23 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 > ApplBeginMsgID (28718) and <= ApplEndMsgID (28719).

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10026 (ApplicationMessageRequest, MsgType = BW)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
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						
<i><MessageBody></i>												
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: 'no value' - Listener Data: session ID						
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request.						
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
28718	ApplBegMsgID	N	16	31	data	Beginning range of application message identifiers; "no value" indicates first known application message identifier.						
28719	ApplEndMsgID	N	16	47	data	Ending range of application message identifiers; "no value" means last known application message identifier.						
39000	Pad1	U	1	63	Fixed String	not used						

5.24 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:

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

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

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

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

5.25 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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, MsgType = 3)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	N	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.				
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
373	SessionRejectReason	Y	4	56	unsigned int	Error code. Valid values are listed after this table.				
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We will use user-defined values for application level errors as well				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1409	SessionStatus	Y	1	62	unsigned int	<p>Session status.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </table>	Value	Description	0	Session active	4	Session logout complete
Value	Description											
0	Session active											
4	Session logout complete											
30355	VarText	Y	2000	63	Variable String	<p>Error text.</p> <p>Valid characters: \x09, \xA, \xD, \x20-\x7B, \x7D, \x7E</p>						

Valid Values of SessionRejectReason (datatype SessionRejectReason)

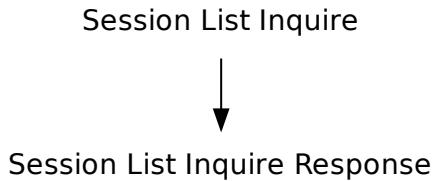
Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	Stale request was not forwarded to T7
102	Service temporarily not available
103	Service not available
105	Error converting response or broadcast
152	Heartbeat violation error
200	Internal technical error
210	Validation Error
211	User already logged in
216	Gateway is standby
217	Session login limit (per time interval) reached
223	User Entitlement Data time out
224	Session limit reached (per PS Gateway and Business Unit)
225	User login tries limit (per time interval) reached
226	Limit of outstanding session/user logins reached (per Business Unit)
227	Limit of outstanding session/user logins reached (per Session)
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

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

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 (RefApplID (1355) = 4).

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



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

5.27 Session List Inquire Response

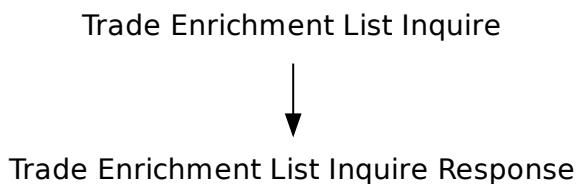
This message confirms the Session List Inquire request and provides information about sessions of the own business unit. The SessionSubMode (28735) is only set for LF sessions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
<i><MessageHeaderOut></i>																
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.										
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)										
39020	Pad2	U	2	6	Fixed String	not used										
<i><ResponseHeader></i>																
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										
<i><MessageBody></i>																
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response.										
39060	Pad6	U	6	34	Fixed String	not used										
<i><SessionsGrp> Cardinality: 1 - 1000, Record counter: NoSessions</i>																
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.										
20359	>PartyIDSponsored-AccessUnit	N	4	44	unsigned int	Sponsored Access Unit ID.										
28730	>SessionMode	Y	1	48	unsigned int	Session type. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>ETI HF</td> </tr> <tr> <td>2</td> <td>ETI LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> <tr> <td>4</td> <td>FIX LF</td> </tr> </table>	Value	Description	1	ETI HF	2	ETI LF	3	GUI	4	FIX LF
Value	Description															
1	ETI HF															
2	ETI LF															
3	GUI															
4	FIX LF															
28735	>SessionSubMode	N	1	49	unsigned int	Set if SessionMode(28730) = 2(LF) <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Regular Trading Session</td> </tr> <tr> <td>2</td> <td>Regular Back Office Session</td> </tr> <tr> <td>4</td> <td>Sponsored Access Trading Session</td> </tr> <tr> <td>5</td> <td>Sponsored Access Back Office Session</td> </tr> </table>	Value	Description	0	Regular Trading Session	2	Regular Back Office Session	4	Sponsored Access Trading Session	5	Sponsored Access Back Office Session
Value	Description															
0	Regular Trading Session															
2	Regular Back Office Session															
4	Sponsored Access Trading Session															
5	Sponsored Access Back Office Session															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22359	>PartySponsored-AccessUnit	N	30	50	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E

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.



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

5.29 Trade Enrichment List Inquire Response

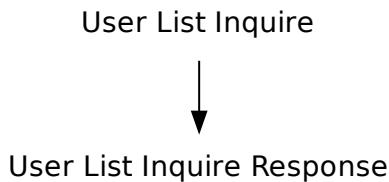
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (TradeEnrichmentListReport, MsgType = U9)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeader></i>												
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						
<i><MessageBody></i>												
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						
<i><EnrichmentRulesGrp> Cardinality: 0 - 400, Record counter: NoEnrichmentRules</i>												
20359	>PartyIDSponsored-AccessUnit	N	4	56	unsigned int	Sponsored Access Unit ID.						
25033	>EnrichmentRuleID	Y	2	60	unsigned int	Identifies an enrichment rule.						
20099	>PartyIDOrigination-Market	U	1	62	unsigned int	not used						
1	>Account	N	2	63	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
77	>PositionEffect	N	1	65	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.						
<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>							Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20096	>PartyIDTakeUp-TradingFirm	N	5	66	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	>PartyIDOrder-OriginationFirm	N	7	71	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	78	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20
22359	>PartySponsored-AccessUnit	N	30	87	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E
25007	>FreeText1	N	12	117	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	129	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	141	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
39070	>Pad7	U	7	153	Fixed String	not used

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

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								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, MsgType = CG)								
39020	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
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								
<i><MessageBody></i>														
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								
<i><PartyDetailsGrp> Cardinality: 0-1000, Record counter: NoPartyDetails</i>														
20212	>PartyDetail-IDExecutingTrader	Y	4	56	unsigned int	Trader ID.								
20359	>PartyIDSponsored-AccessUnit	N	4	60	unsigned int	Sponsored Access Unit ID.								
22212	>PartyDetail-ExecutingTrader	Y	6	64	Fixed String	Trader name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E								
1674	>PartyDetailRole-Qualifier	Y	1	70	unsigned int	User Role <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>10</td> <td>Trader</td> </tr> <tr> <td>11</td> <td>Head Trader</td> </tr> <tr> <td>12</td> <td>Supervisor</td> </tr> </table>	Value	Description	10	Trader	11	Head Trader	12	Supervisor
Value	Description													
10	Trader													
11	Head Trader													
12	Supervisor													
1672	>PartyDetailStatus	Y	1	71	unsigned int	Member status. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </table>	Value	Description	0	Active	1	Suspend		
Value	Description													
0	Active													
1	Suspend													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	72	Fixed String	Trader Group. Valid characters: A-Z, 0-9, \x20
22359	>PartySponsored- AccessUnit	N	30	75	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E
39070	>Pad7	U	7	105	Fixed String	not used

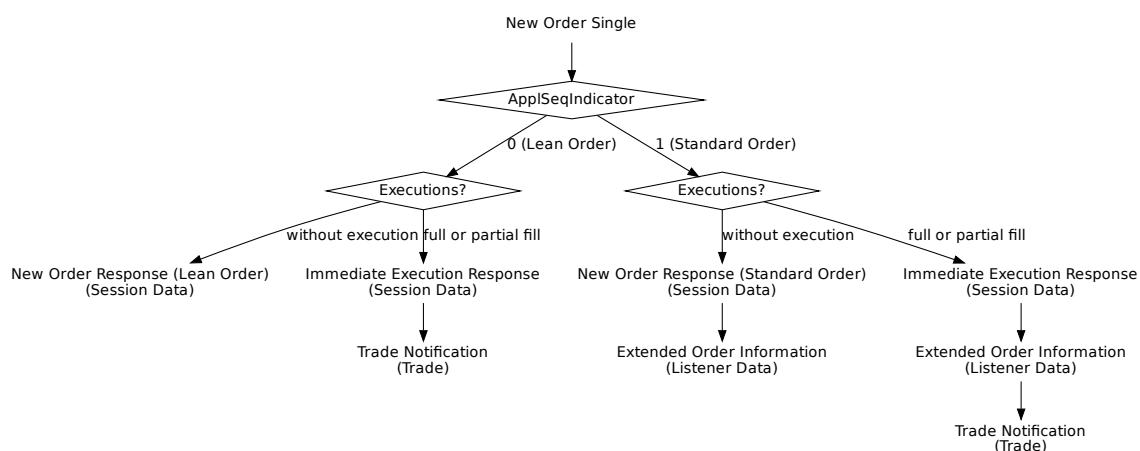
6 Order Handling

6.1 New Order Single

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

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
99	StopPx	N	8	40	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
11	CIOrdID	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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	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	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 resulting from the order.						
432	ExpireDate	N	4	88	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.						
1300	MarketSegmentID	Y	4	92	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	96	unsigned int	Self Match Prevention ID.						
2964	SelfMatchPrevention-Instruction	N	1	100	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level
Value	Description											
100	Reject cross on business unit level											
101	Reject cross on market level											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
31625	CrossMatchInstruction	N	1	101	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order		
Value	Description															
1	Cancel incoming order															
2	Cancel resting order															
3	Reduce/Cancel both incoming and resting order															
20096	PartyIDTakeUp-TradingFirm	N	5	102	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>										
20013	PartyIDOrder-OriginatingFirm	N	7	107	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>										
20032	PartyIDBeneficiary	N	9	114	Fixed String	<p>Final Beneficiary. Valid characters: A-Z, 0-9, \x20</p>										
28703	ApplSeqIndicator	Y	1	123	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
1227	ProductComplex	Y	1	124	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> </table>	Value	Description	1	Simple instrument	12	Scaled Simple Instrument				
Value	Description															
1	Simple instrument															
12	Scaled Simple Instrument															
54	Side	Y	1	125	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	126	unsigned int	<p>Order type.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Market</td></tr> <tr> <td>2</td><td>Limit</td></tr> <tr> <td>3</td><td>Stop</td></tr> <tr> <td>4</td><td>Stop Limit</td></tr> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28710	PriceValidityCheck-Type	Y	1	127	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	128	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute-LiquidityProvision	Y	1	129	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
23003	OrderAttributeRisk-Reduction	N	1	130	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction		
Value	Description													
1	Risk reduction													
0	No risk reduction													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
59	TimeInForce	Y	1	131	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </tbody> </table>	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
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																	
18	ExeInst	Y	1	132	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')		
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
5	Persistent and Book or Cancel order (FIX value 'H 6')																	
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
625	TradingSessionSubID	N	1	133	unsigned int	<p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>2</td><td>Opening or opening auction</td></tr> <tr> <td>4</td><td>Closing or closing auction</td></tr> <tr> <td>8</td><td>Any auction</td></tr> </tbody> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction				
Value	Description																	
2	Opening or opening auction																	
4	Closing or closing auction																	
8	Any auction																	
1815	TradingCapacity	Y	1	134	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	135	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	136	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	137	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1	Account	N	2	138	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20038	PartyIDPosition-Account	N	32	140	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
77	PositionEffect	Y	1	172	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20075	PartyIDLocationID	N	2	173	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	CustOrderHandling-Inst	N	1	175	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.																
						<table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	176	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
25007	FreeText1	N	12	196	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	208	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																

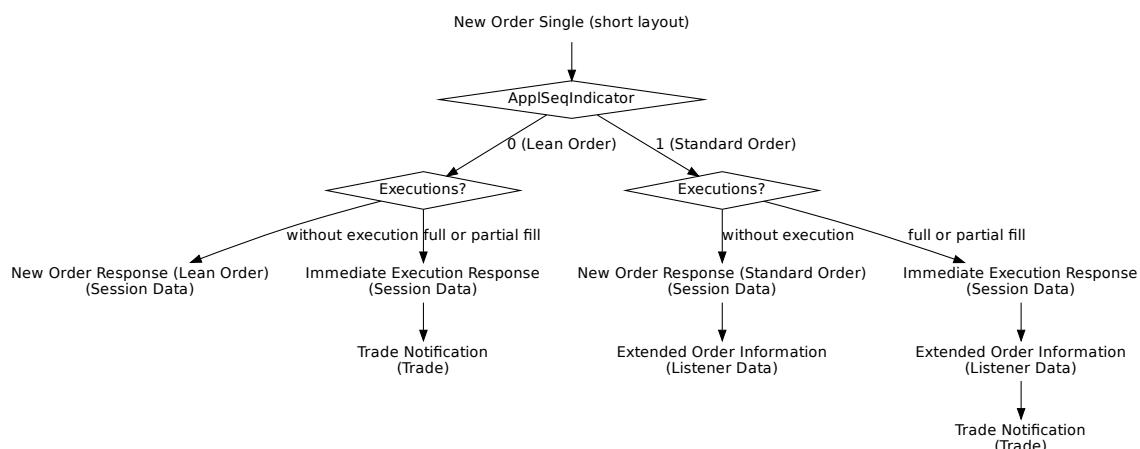
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	220	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>
30011	FIXCIOrdID	N	20	232	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>
25241	PartyEndClient-Identification	N	20	252	Fixed String	<p>End client identifier.</p> <p>Valid characters: A-Z, 0-9, \x20, \x5F</p>

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.

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	48	unsigned int	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	56	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	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 resulting from the order.						
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.						
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule.						
2964	SelfMatchPrevention-Instruction	N	1	82	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </tbody> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level
Value	Description											
100	Reject cross on business unit level											
101	Reject cross on market level											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
31625	CrossMatchInstruction	N	1	83	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
54	Side	Y	1	84	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28703	ApplSeqIndicator	Y	1	85	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
28710	PriceValidityCheck-Type	Y	1	86	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	87	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
23002	OrderAttribute-LiquidityProvision	Y	1	88	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
59	TimeInForce	Y	1	89	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
4	Fill Or Kill (FOK)															
18	ExeInst	Y	1	90	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
1815	TradingCapacity	Y	1	91	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	Market Maker															

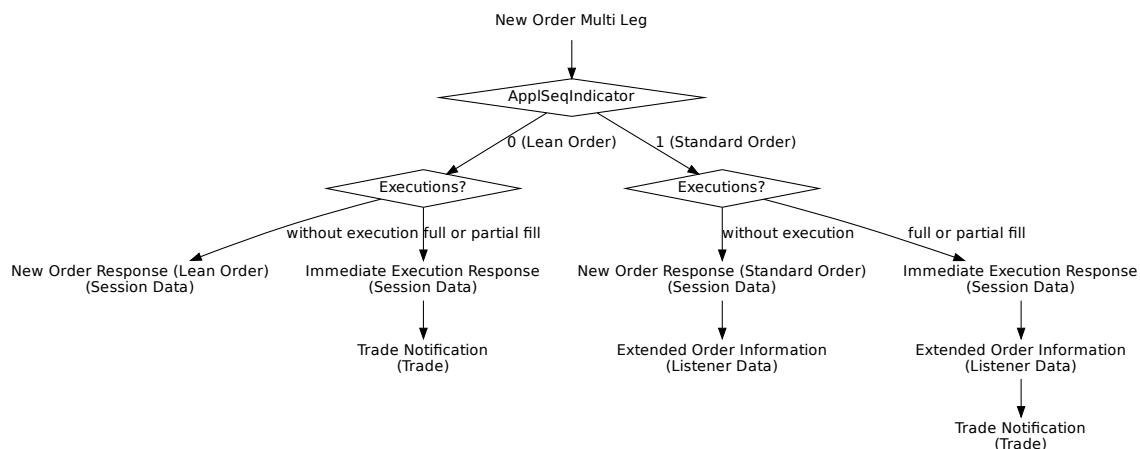
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	92	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	93	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	94	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
2404	ComplianceText	N	20	95	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
39050	Pad5	U	5	115	Fixed String	not used						

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.

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10113 (NewOrderMultileg, MsgType = AB)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	CIOrldID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
44	Price	Y	8	40	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	48	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	64	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.						
432	ExpireDate	N	4	84	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.						
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.						
20096	PartyIDTakeUp-TradingFirm	N	5	92	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
20013	PartyIDOrder-OrigininationFirm	N	7	97	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20						
20032	PartyIDBeneficiary	N	9	104	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20						
28703	ApplSeqIndicator	Y	1	113	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="984 1852 1405 1987"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
2964	SelfMatchPrevention-Instruction	N	1	114	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level																				
Value	Description																															
100	Reject cross on business unit level																															
101	Reject cross on market level																															
31625	CrossMatchInstruction	N	1	115	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order																		
Value	Description																															
1	Cancel incoming order																															
2	Cancel resting order																															
3	Reduce/Cancel both incoming and resting order																															
1227	ProductComplex	Y	1	116	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
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13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	Y	1	117	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
40	OrdType	Y	1	118	unsigned int	<p>Order type.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> </table>	Value	Description	2	Limit				
Value	Description													
2	Limit													
28710	PriceValidityCheck-Type	Y	1	119	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	120	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute-LiquidityProvision	Y	1	121	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
23003	OrderAttributeRisk-Reduction	N	1	122	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction						
Value	Description																	
1	Risk reduction																	
0	No risk reduction																	
18	ExeInst	Y	1	123	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')						
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
59	TimeInForce	Y	1	124	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
1815	TradingCapacity	Y	1	125	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	126	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	127	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	128	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
20075	PartyIDLocationID	N	2	129	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>						
2404	ComplianceText	N	20	131	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	151	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20038	PartyIDPosition-Account	N	32	152	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
25007	FreeText1	N	12	184	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	196	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25009	FreeText3	N	12	208	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
30011	FIXCIOrdID	N	20	220	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>																

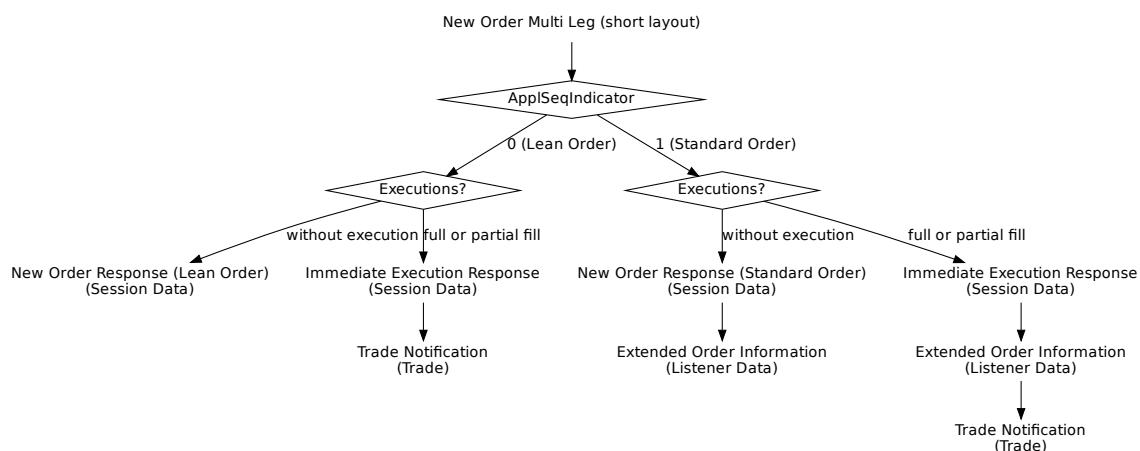
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25241	PartyEndClient-Identification	N	20	240	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F						
28555	NoLegOnbooks	Y	1	260	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades)						
39030	Pad3	U	3	261	Fixed String	not used						
<i><LegOrdGrp> Cardinality: 0 - 144, Record counter: NoLegOnbooks</i>												
2680	>LegAccount	N	2	264	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
564	>LegPositionEffect	Y	1	266	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
39050	>Pad5	U	5	267	Fixed String	not used						

6.4 New Order Multi Leg (short layout)

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

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10129 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	CIOrderID	Y	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	64	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule.						
28703	ApplSeqIndicator	Y	1	90	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
2964	SelfMatchPrevention-Instruction	N	1	91	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level																		
Value	Description																													
100	Reject cross on business unit level																													
101	Reject cross on market level																													
31625	CrossMatchInstruction	N	1	92	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order																
Value	Description																													
1	Cancel incoming order																													
2	Cancel resting order																													
3	Reduce/Cancel both incoming and resting order																													
1227	ProductComplex	Y	1	93	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																													
2	Standard Option Strategy																													
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14	Total Return Future Strategy																													

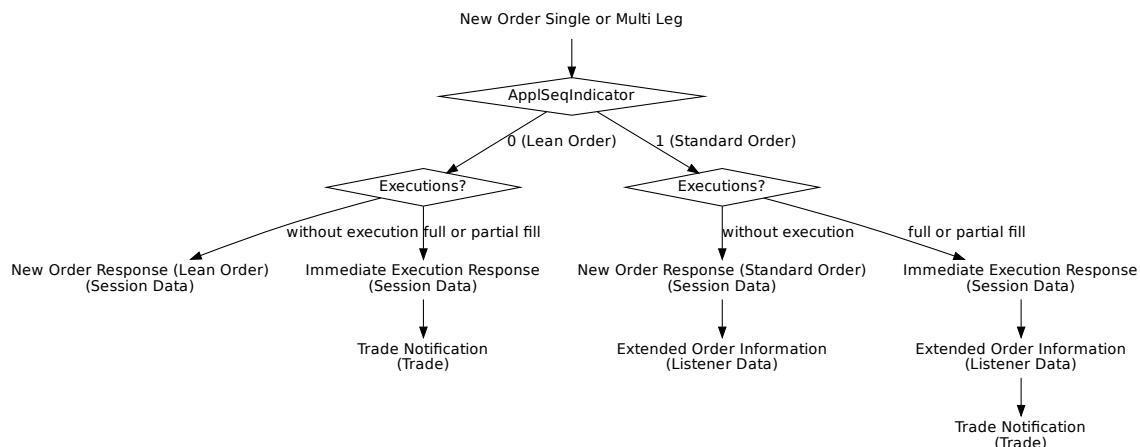
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	Y	1	94	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28710	PriceValidityCheck-Type	Y	1	95	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	96	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute-LiquidityProvision	Y	1	97	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
18	ExeInst	Y	1	98	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')		
Value	Description													
1	Persistent Order (FIX value 'H')													
2	Non-persistent Order (FIX value 'Q')													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
59	TimeInForce	Y	1	99	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
1	Good Till Cancelled (GTC) - Standard Orders only													
3	Immediate or Cancel (IOC)													
1815	TradingCapacity	Y	1	100	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	101	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	102	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	103	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	104	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39040	Pad4	U	4	124	Fixed String	not used

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10138 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	CIOrldID	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.

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 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. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any 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 SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
31625	CrossMatchInstruction	N	1	66	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order		
Value	Description															
1	Cancel incoming order															
2	Cancel resting order															
3	Reduce/Cancel both incoming and resting order															
28703	ApplSeqIndicator	Y	1	67	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
40	OrdType	Y	1	68	unsigned int	<p>Order type.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Market</td></tr> <tr> <td>2</td><td>Limit</td></tr> <tr> <td>3</td><td>Stop</td></tr> <tr> <td>4</td><td>Stop Limit</td></tr> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheck-Type	Y	1	69	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory		
Value	Description															
0	None															
1	Optional															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	70	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	71	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
20096	PartyIDTakeUp-TradingFirm	N	5	72	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>						
20013	PartyIDOrder-OriginationFirm	N	7	77	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>						
20032	PartyIDBeneficiary	N	9	84	Fixed String	<p>Final Beneficiary. Valid characters: A-Z, 0-9, \x20</p>						
1	Account	N	2	93	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20038	PartyIDPosition-Account	N	32	95	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
77	PositionEffect	N	1	127	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
20075	PartyIDLocationID	N	2	128	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	130	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	131	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25007	FreeText1	N	12	151	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	163	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25009	FreeText3	N	12	175	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
30011	FIXCIOrdID	N	20	187	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>						
25241	PartyEndClient-Identification	N	20	207	Fixed String	<p>End client identifier.</p> <p>Valid characters: A-Z, 0-9, \x20, \x5F</p>						
25124	ExecutingTrader-Qualifier	Y	1	227	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	228	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	OrderAttributeRisk-Reduction	N	1	229	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
39020	Pad2	U	2	230	Fixed String	not used						

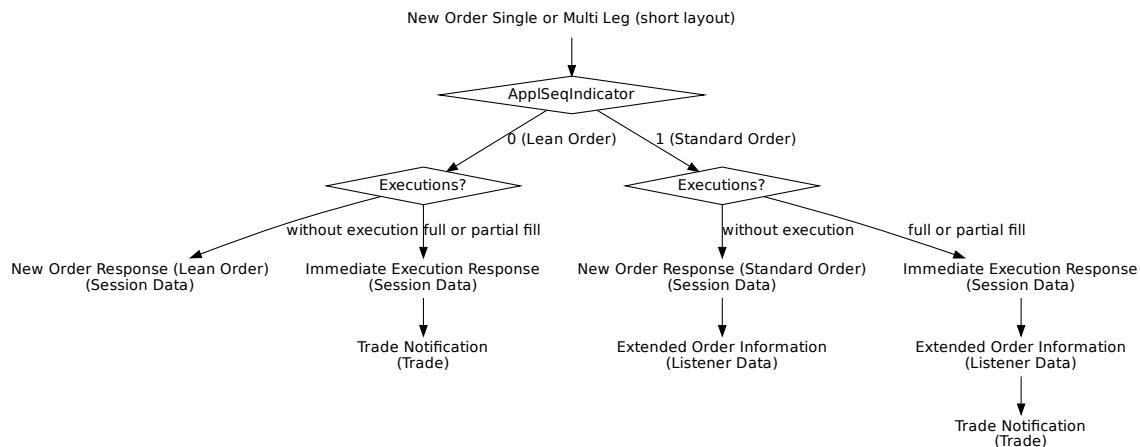
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20122	PartyIdInvestment-DecisionMaker	N	8	232	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.								
23002	OrderAttribute-LiquidityProvision	Y	1	240	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
1815	TradingCapacity	Y	1	241	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	242	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	1	Simple instrument	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																	
2	Standard Option Strategy																																	
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1	Simple instrument																																	
12	Scaled Simple Instrument																																	
13	Non-Standard Volatility Strategy																																	
14	Total Return Future Strategy																																	
28555	NoLegOnbooks	Y	1	243	Counter	Number of InstrumentLeg repeating 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	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																						
Value	Description																																	
1	Buy																																	
2	Sell																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
18	ExeInst	Y	1	273	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')		
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
5	Persistent and Book or Cancel order (FIX value 'H 6')																	
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
59	TimeInForce	Y	1	274	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
39000	Pad1	U	1	275	Fixed String	not used												
30010	CheckSumCorrection	N	2	276	unsigned int													
39023	Pad2_3	U	2	278	Fixed String	not used												
<i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i>																		
2680	>LegAccount	N	2	280	Fixed String	<p>Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>												
564	>LegPositionEffect	Y	1	282	char	<p>Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open						
Value	Description																	
C	Close																	
O	Open																	
39050	>Pad5	U	5	283	Fixed String	not used												

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10139 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	CIOrldID	Y	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20003	PartyIDClientID	N	8	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 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	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 resulting from the order.								
28744	MatchInstCrossID	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. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
28710	PriceValidityCheck-Type	Y	1	53	unsigned int	Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
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25126	ValueCheckTypeValue	Y	1	54	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	55	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	56	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
25124	ExecutingTrader-Qualifier	Y	1	57	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	58	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
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2404	ComplianceText	N	20	59	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
39000	Pad1	U	1	79	Fixed String	not used																										
20122	PartyIdInvestment-DecisionMaker	N	8	80	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.																										
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule.																										
23002	OrderAttribute-LiquidityProvision	Y	1	90	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.																										
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision																				
Value	Description																															
1	Liquidity provision																															
0	No liquidity provision																															
1227	ProductComplex	Y	1	91	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
1	Simple instrument																															
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14	Total Return Future Strategy																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	SelfMatchPrevention-Instruction	N	1	92	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	93	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
39021	Pad2_1	U	2	94	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	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	ExecInst	Y	1	129	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
59	TimeInForce	Y	1	130	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
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	131	Fixed String	not used										
30010	CheckSumCorrection	N	2	132	unsigned int											
39020	Pad2	U	2	134	Fixed String	not used										

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	AppIMsgID	N	16	55	data	Application message identifier assigned to an order or quote event.						
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.												
11	ClordID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
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.												
84	CxlQty	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-Priority	Y	8	128	UTCTimestamp	Priority timestamp.												
39	OrdStatus	Y	1	136	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </table>	Value	Description	0	New	4	Cancelled	9	Suspended				
Value	Description																	
0	New																	
4	Cancelled																	
9	Suspended																	
150	ExecType	Y	1	137	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </table>	Value	Description	0	New	4	Cancelled	L	Triggered				
Value	Description																	
0	New																	
4	Cancelled																	
L	Triggered																	
378	ExecRestatement-Reason	Y	2	138	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	107	FOK Order accepted	114	Order has been changed to IOC
Value	Description																	
101	Order add accepted																	
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212	Book or Cancel Order accepted																	
107	FOK Order accepted																	
114	Order has been changed to IOC																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
2523	CrossedIndicator	Y	1	140	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)																						
Value	Description																																	
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1	Cross rejected (Order subject to crossing and match prevented)																																	
1227	ProductComplex	Y	1	141	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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1823	Triggered	Y	1	142	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO																				
Value	Description																																	
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2	Triggered OCO																																	
25159	TransactionDelay-Indicator	Y	1	143	unsigned int	<p>Indicator for a delayed transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed																						
Value	Description																																	
0	Transaction not delayed																																	
1	Transaction delayed																																	
28790	NoOrderEvents	Y	1	144	Counter	Number of order events																												
39070	Pad7	U	7	145	Fixed String	not used																												
<i><OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents</i>																																		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1799	>OrderEventPx	N	8	152	PriceType	Price level for the order event.				
1800	>OrderEventQty	Y	8	160	Qty	Quantity for the order event.				
30060	>OrderEventMatchID	N	4	168	unsigned int	Unique identifier for each price level (match step) of an order event.				
1798	>OrderEventReason	Y	1	172	unsigned int	Action that caused the event to occur. <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>100</td><td>SMP event</td></tr></tbody></table>	Value	Description	100	SMP event
Value	Description									
100	SMP event									
39030	>Pad3	U	3	173	Fixed String	not used				

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Last Message</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
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	CIOrldID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
48	SecurityID	Y	8	72	signed int	Instrument identifier.						
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.						
151	LeavesQty	Y	8	88	Qty	Remaining quantity of an order.						
84	CxlQty	Y	8	96	Qty	Total quantity cancelled for this order.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
39	OrdStatus	Y	1	104	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	0	New	4	Cancelled	9	Suspended				
Value	Description																	
0	New																	
4	Cancelled																	
9	Suspended																	
150	ExecType	Y	1	105	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>L</td><td>Triggered</td></tr> </table>	Value	Description	0	New	4	Cancelled	L	Triggered				
Value	Description																	
0	New																	
4	Cancelled																	
L	Triggered																	
378	ExecRestatement-Reason	Y	2	106	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>101</td><td>Order add accepted</td></tr> <tr> <td>105</td><td>IOC Order accepted</td></tr> <tr> <td>212</td><td>Book or Cancel Order accepted</td></tr> <tr> <td>107</td><td>FOK Order accepted</td></tr> <tr> <td>114</td><td>Order has been changed to IOC</td></tr> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	107	FOK Order accepted	114	Order has been changed to IOC
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105	IOC Order accepted																	
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114	Order has been changed to IOC																	
2523	CrossedIndicator	Y	1	108	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	109	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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12	Scaled Simple Instrument																																	
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14	Total Return Future Strategy																																	
1823	Triggered	Y	1	110	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO																				
Value	Description																																	
0	Not Triggered																																	
1	Triggered Stop																																	
2	Triggered OCO																																	
25159	TransactionDelay-Indicator	Y	1	111	unsigned int	<p>Indicator for a delayed transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed																						
Value	Description																																	
0	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																												
<i><OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents</i>																																		
1799	>OrderEventPx	N	8	120	PriceType	Price level for the order event.																												
1800	>OrderEventQty	Y	8	128	Qty	Quantity for the order event.																												
30060	>OrderEventMatchID	N	4	136	unsigned int	Unique identifier for each price level (match step) of an order event.																												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1798	>OrderEventReason	Y	1	140	unsigned int	Action that caused the event to occur. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>100</td><td>SMP event</td></tr></table>	Value	Description	100	SMP event
Value	Description									
100	SMP event									
39030	>Pad3	U	3	141	Fixed String	not used				

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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<ResponseHeaderME>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	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.						
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the executed order.						
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<MessageBody>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.														
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.														
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.														
48	SecurityID	Y	8	96	signed int	Instrument identifier.														
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.														
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.														
21008	TrdRegTSTime-Priority	N	8	120	UTCTimestamp	Priority timestamp.														
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.														
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.														
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.														
1300	MarketSegmentID	Y	4	152	signed int	Product identifier.														
30555	NoLegExecs	Y	2	156	Counter	Number of InstrmntLegExec repeating group instances.														
378	ExecRestatement-Reason	Y	2	158	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.														
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>101</td><td>Order add accepted</td></tr> <tr> <td>102</td><td>Order modify accepted</td></tr> <tr> <td>105</td><td>IOC Order accepted</td></tr> <tr> <td>107</td><td>FOK Order accepted</td></tr> <tr> <td>181</td><td>Ownership Changed</td></tr> <tr> <td>114</td><td>Order has been changed to IOC</td></tr> </tbody> </table>	Value	Description	101	Order add accepted	102	Order modify accepted	105	IOC Order accepted	107	FOK Order accepted	181	Ownership Changed	114	Order has been changed to IOC
Value	Description																			
101	Order add accepted																			
102	Order modify accepted																			
105	IOC Order accepted																			
107	FOK Order accepted																			
181	Ownership Changed																			
114	Order has been changed to IOC																			
54	Side	Y	1	160	unsigned int	Side of the order.														
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </tbody> </table>	Value	Description	1	Buy	2	Sell								
Value	Description																			
1	Buy																			
2	Sell																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	161	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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12	Scaled Simple Instrument																																	
13	Non-Standard Volatility Strategy																																	
14	Total Return Future Strategy																																	
39	OrdStatus	Y	1	162	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Partially filled</td></tr> <tr> <td>2</td><td>Filled</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> </table>	Value	Description	1	Partially filled	2	Filled	4	Cancelled																				
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1	Partially filled																																	
2	Filled																																	
4	Cancelled																																	
150	ExecType	Y	1	163	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>F</td><td>Trade</td></tr> </table>	Value	Description	F	Trade																								
Value	Description																																	
F	Trade																																	
1823	Triggered	Y	1	164	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO																				
Value	Description																																	
0	Not Triggered																																	
1	Triggered Stop																																	
2	Triggered OCO																																	

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	N	1	28	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						
< <i>OrderEventGrp</i> > Cardinality: 0 - 100, Record counter: NoOrderEvents												
1799	>OrderEventPx	N	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.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>SMP event</td></tr> </table>	Value	Description	100	SMP event		
Value	Description											
100	SMP event											
39030	>Pad3	U	3	21	Fixed String	not used						

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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10104 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageBody>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	128	signed int	Product identifier.
2424	MassOrderReportID	N	4	132	unsigned int	Mass order response identifier generated by the exchange
30555	NoLegExecs	Y	2	136	Counter	Number of InstrmntLegExec repeating group instances.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
378	ExecRestatement-Reason	Y	2	138	unsigned int	<p>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>101</td><td>Order add accepted</td></tr> <tr> <td>108</td><td>Book Order executed</td></tr> <tr> <td>135</td><td>Market Order triggered and executed</td></tr> <tr> <td>164</td><td>One-cancels-the-other Order has been triggered</td></tr> <tr> <td>172</td><td>Stop Order has been triggered</td></tr> <tr> <td>150</td><td>Closing Auction Order has been inactivated</td></tr> <tr> <td>152</td><td>Opening Auction Order has been inactivated</td></tr> <tr> <td>154</td><td>Any Auction Order has been inactivated</td></tr> <tr> <td>199</td><td>Pending order cancellation processed (end of FREEZE state)</td></tr> <tr> <td>181</td><td>Ownership Changed</td></tr> </tbody> </table>	Value	Description	101	Order add accepted	108	Book Order executed	135	Market Order triggered and executed	164	One-cancels-the-other Order has been triggered	172	Stop Order has been triggered	150	Closing Auction Order has been inactivated	152	Opening Auction Order has been inactivated	154	Any Auction Order has been inactivated	199	Pending order cancellation processed (end of FREEZE state)	181	Ownership Changed
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199	Pending order cancellation processed (end of FREEZE state)																											
181	Ownership Changed																											
54	Side	Y	1	140	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </tbody> </table>	Value	Description	1	Buy	2	Sell																
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1	Buy																											
2	Sell																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	141	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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14	Total Return Future Strategy																																	
39	OrdStatus	Y	1	142	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Partially filled</td></tr> <tr> <td>2</td><td>Filled</td></tr> <tr> <td>9</td><td>Suspended</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> </table>	Value	Description	1	Partially filled	2	Filled	9	Suspended	4	Cancelled																		
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150	ExecType	Y	1	143	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>F</td><td>Trade</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	F	Trade	9	Suspended																						
Value	Description																																	
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9	Suspended																																	
1823	Triggered	Y	1	144	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO																				
Value	Description																																	
0	Not Triggered																																	
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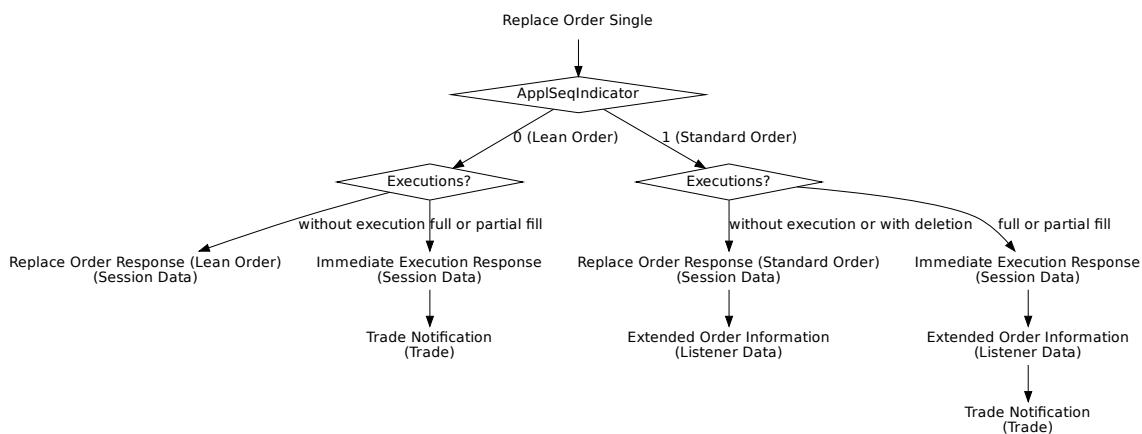
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
2523	CrossedIndicator	Y	1	145	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
Value	Description																	
0	No crossing (Order not subject to crossing)																	
1	Cross rejected (Order subject to crossing and match prevented)																	
30011	FIXCIOrdID	N	20	146	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>												
1362	NoFills	Y	1	166	Counter	Specifies the number of partial fills included in this Execution Report.												
28790	NoOrderEvents	Y	1	167	Counter	Number of order events												
<i><FillsGrp> Cardinality: 0 - 100, Record counter: NoFills</i>																		
1364	>FillPx	Y	8	168	PriceType	Price of Fill.												
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
1443	>FillLiquidityInd	N	1	192	unsigned int	<p>Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Added Liquidity</td></tr> <tr> <td>4</td><td>Auction</td></tr> <tr> <td>5</td><td>Triggered Stop Order</td></tr> <tr> <td>6</td><td>Triggered OCO Order</td></tr> <tr> <td>7</td><td>Triggered Market Order</td></tr> </table>	Value	Description	1	Added Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
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5	Triggered Stop Order																	
6	Triggered OCO Order																	
7	Triggered Market Order																	
39070	>Pad7	U	7	193	Fixed String	not used												
<i><InstrmntLegExecGrp> Cardinality: 0 - 600, Record counter: NoLegExecs</i>																		
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.												
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.												
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	N	1	28	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						
< <i>OrderEventGrp</i> > Cardinality: 0 - 100, Record counter: NoOrderEvents												
1799	>OrderEventPx	N	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.						
						<table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>SMP event</td></tr> </table>	Value	Description	100	SMP event		
Value	Description											
100	SMP event											
39030	>Pad3	U	3	21	Fixed String	not used						

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. Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	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.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	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	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 resulting from the order.
432	ExpireDate	N	4	104	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	108	signed int	Product identifier.
28744	MatchInstCrossID	N	4	112	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessio-ID	N	4	116	unsigned int	Session ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	SelfMatchPrevention-Instruction	N	1	120	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	121	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
20096	PartyIDTakeUp-TradingFirm	N	5	122	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20								
20013	PartyIDOrder-OriginatFirm	N	7	127	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20								
20032	PartyIDBeneficiary	N	9	134	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20								
28703	ApplSeqIndicator	Y	1	143	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
1227	ProductComplex	Y	1	144	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> </table>	Value	Description	1	Simple instrument	12	Scaled Simple Instrument		
Value	Description													
1	Simple instrument													
12	Scaled Simple Instrument													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
54	Side	Y	1	145	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	146	unsigned int	<p>Order type.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheck-Type	Y	1	147	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory		
Value	Description															
0	None															
1	Optional															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	148	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
23002	OrderAttribute-LiquidityProvision	Y	1	149	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
59	TimeInForce	Y	1	150	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
18	ExeInst	Y	1	151	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')		
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
5	Persistent and Book or Cancel order (FIX value 'H 6')																	
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
625	TradingSessionSubID	N	1	152	unsigned int	<p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Opening or opening auction</td></tr> <tr> <td>4</td><td>Closing or closing auction</td></tr> <tr> <td>8</td><td>Any auction</td></tr> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction				
Value	Description																	
2	Opening or opening auction																	
4	Closing or closing auction																	
8	Any auction																	
1815	TradingCapacity	Y	1	153	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	154	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	155	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	N	1	156	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1	Account	N	2	157	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20038	PartyIDPosition-Account	N	32	159	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
77	PositionEffect	Y	1	191	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
28743	OwnershipIndicator	Y	1	192	unsigned int	<p>Indicator to change the ownership of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not change ownership</td></tr> <tr> <td>1</td><td>Change ownership to executing party (User ID)</td></tr> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)										
Value	Description																					
0	Do not change ownership																					
1	Change ownership to executing party (User ID)																					
20075	PartyIDLocationID	N	2	193	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
1031	CustOrderHandling-Inst	N	1	195	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	196	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25007	FreeText1	N	12	216	Fixed String	<p>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</p>																

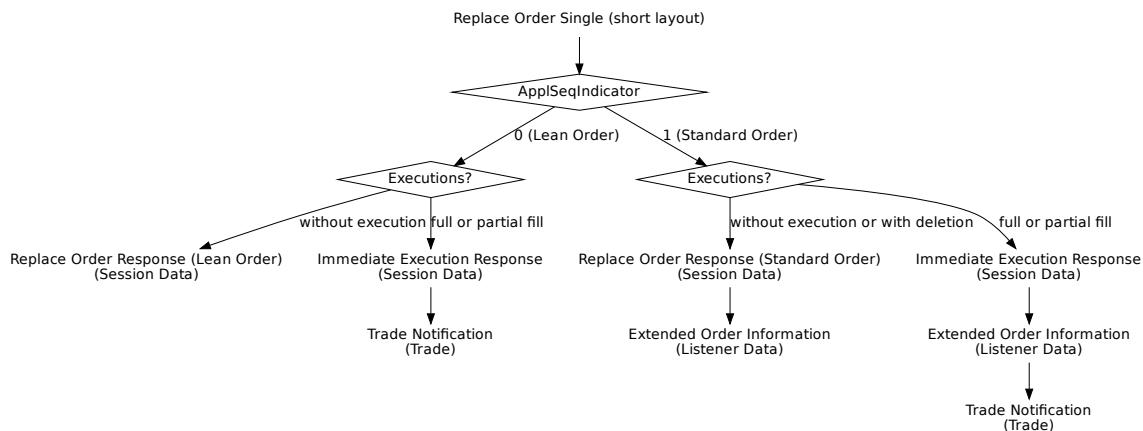
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	228	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	240	Fixed String	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	252	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25241	PartyEndClient-Identification	N	20	272	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F
39040	Pad4	U	4	292	Fixed String	not used

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.

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10126 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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.
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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	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	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 resulting from the order.
30048	SimpleSecurityID	Y	4	80	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	SelfMatchPrevention-Instruction	N	1	90	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	91	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
54	Side	Y	1	92	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28710	PriceValidityCheck-Type	Y	1	93	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	94	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
23002	OrderAttribute-LiquidityProvision	Y	1	95	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
59	TimeInForce	Y	1	96	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
4	Fill Or Kill (FOK)															
28703	ApplSeqIndicator	Y	1	97	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
18	ExecInst	Y	1	98	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	99	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	100	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	101	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	102	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
2404	ComplianceText	N	20	103	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								

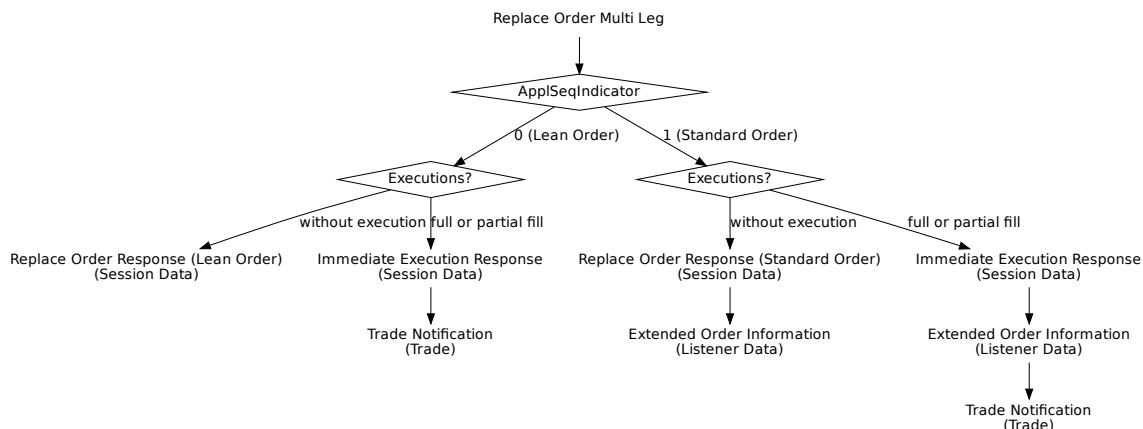
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39050	Pad5	U	5	123	Fixed String	not used

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.

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10114 (Multi-leg-OrderCancelReplace, MsgType = AC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	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.
44	Price	Y	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	72	unsigned int	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.
20122	PartyIdInvestment-DecisionMaker	N	8	80	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	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 resulting from the order.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
432	ExpireDate	N	4	100	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	104	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	108	unsigned int	Session ID.
20096	PartyIDTakeUp-TradingFirm	N	5	112	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-OriginationFirm	N	7	117	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20032	PartyIDBeneficiary	N	9	124	Fixed String	<p>Final Beneficiary. Valid characters: A-Z, 0-9, \x20</p>								
28703	ApplSeqIndicator	Y	1	133	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
2964	SelfMatchPrevention-Instruction	N	1	134	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	135	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
1227	ProductComplex	Y	1	136	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																													
2	Standard Option Strategy																													
3	Non-Standard Option Strategy																													
4	Volatility Strategy																													
5	Futures Spread																													
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8	Pack and Bundle																													
9	Strip																													
11	Commodity Strip																													
13	Non-Standard Volatility Strategy																													
14	Total Return Future Strategy																													
54	Side	Y	1	137	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																		
Value	Description																													
1	Buy																													
2	Sell																													
40	OrdType	Y	1	138	unsigned int	<p>Order type.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Limit</td></tr> </table>	Value	Description	2	Limit																				
Value	Description																													
2	Limit																													
28710	PriceValidityCheck-Type	Y	1	139	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory																
Value	Description																													
0	None																													
1	Optional																													
2	Mandatory																													
25126	ValueCheckTypeValue	Y	1	140	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check																		
Value	Description																													
0	Do not check																													
1	Check																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
23002	OrderAttribute-LiquidityProvision	Y	1	141	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision						
Value	Description																	
1	Liquidity provision																	
0	No liquidity provision																	
18	ExecInst	Y	1	142	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')						
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
59	TimeInForce	Y	1	143	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
1815	TradingCapacity	Y	1	144	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	
28743	OwnershipIndicator	Y	1	145	unsigned int	<p>Indicator to change the ownership of an order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not change ownership</td></tr> <tr> <td>1</td><td>Change ownership to executing party (User ID)</td></tr> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)						
Value	Description																	
0	Do not change ownership																	
1	Change ownership to executing party (User ID)																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	146	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	147	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	148	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
20075	PartyIDLocationID	N	2	149	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>						

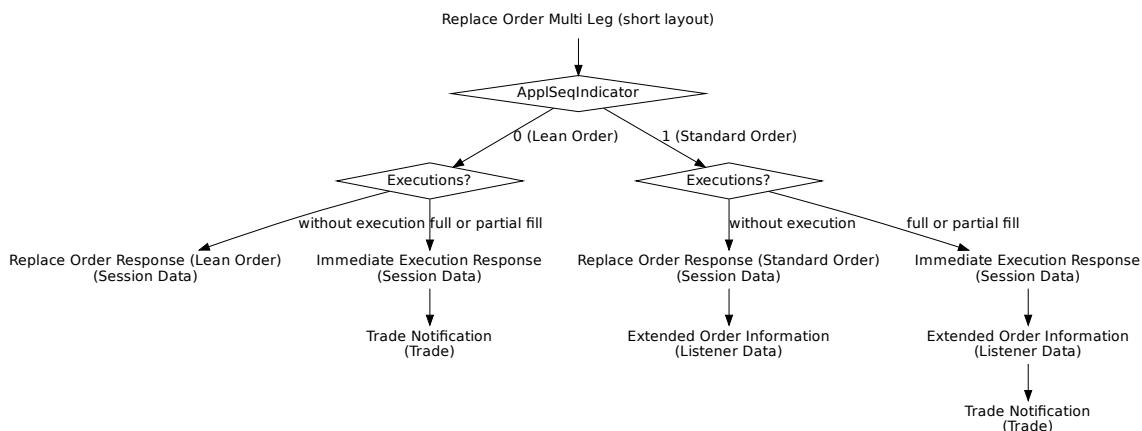
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	151	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	152	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20038	PartyIDPosition-Account	N	32	172	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
25007	FreeText1	N	12	204	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	216	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25009	FreeText3	N	12	228	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
30011	FIXCIOrdID	N	20	240	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>						
25241	PartyEndClient-Identification	N	20	260	Fixed String	<p>End client identifier.</p> <p>Valid characters: A-Z, 0-9, \x20, \x5F</p>						
28555	NoLegOnbooks	Y	1	280	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades)						
39070	Pad7	U	7	281	Fixed String	not used						
<i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i>												
2680	>LegAccount	N	2	288	Fixed String	<p>Leg-specific account to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>						
564	>LegPositionEffect	Y	1	290	char	<p>Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
39050	>Pad5	U	5	291	Fixed String	not used						

6.14 Replace Order Multi Leg (short layout)

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10130 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
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.
<i><MessageBody></i>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	64	unsigned int	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	72	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	92	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	96	unsigned int	Identifies an enrichment rule.						
28703	ApplSeqIndicator	Y	1	98	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
2964	SelfMatchPrevention-Instruction	N	1	99	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </tbody> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level																		
Value	Description																													
100	Reject cross on business unit level																													
101	Reject cross on market level																													
31625	CrossMatchInstruction	N	1	100	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </tbody> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order																
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2	Cancel resting order																													
3	Reduce/Cancel both incoming and resting order																													
1227	ProductComplex	Y	1	101	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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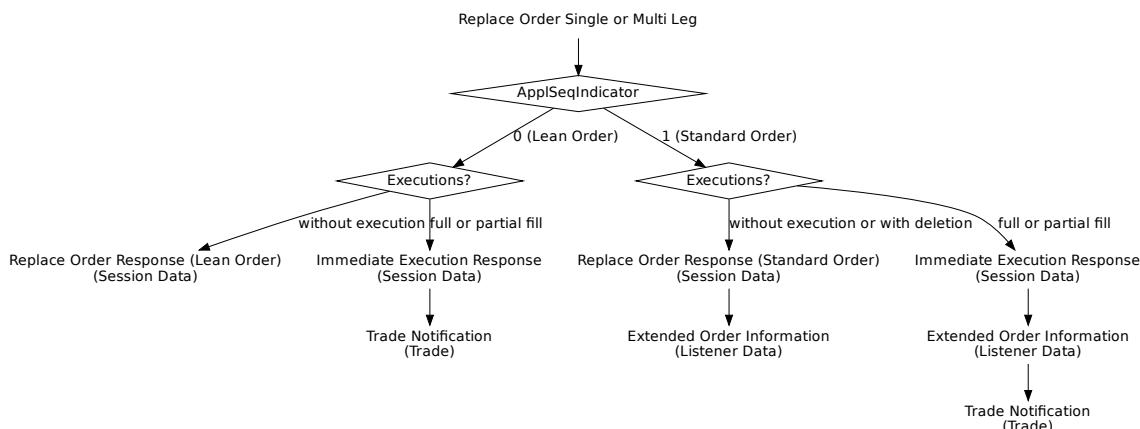
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	Y	1	102	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28710	PriceValidityCheck-Type	Y	1	103	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
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25126	ValueCheckTypeValue	Y	1	104	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute-LiquidityProvision	Y	1	105	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
18	ExeInst	Y	1	106	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')		
Value	Description													
1	Persistent Order (FIX value 'H')													
2	Non-persistent Order (FIX value 'Q')													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
59	TimeInForce	Y	1	107	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
1	Good Till Cancelled (GTC) - Standard Orders only													
3	Immediate or Cancel (IOC)													
1815	TradingCapacity	Y	1	108	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
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5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	109	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	110	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	111	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	112	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39040	Pad4	U	4	132	Fixed String	not used

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
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10140 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
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.
<i><MessageBody></i>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
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 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	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 resulting from the order.								
28744	MatchInstCrossID	N	4	72	unsigned int	Self Match Prevention ID.								
432	ExpireDate	N	4	76	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.								
20655	TargetPartyIDSession-ID	N	4	80	unsigned int	Session ID.								
625	TradingSessionSubID	N	1	84	unsigned int	Marks a certain order to be included in a defined auction. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction
Value	Description													
2	Opening or opening auction													
4	Closing or closing auction													
8	Any auction													
28743	OwnershipIndicator	Y	1	85	unsigned int	Indicator to change the ownership of an order. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)		
Value	Description													
0	Do not change ownership													
1	Change ownership to executing party (User ID)													

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	149	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	150	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25007	FreeText1	N	12	170	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	182	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25009	FreeText3	N	12	194	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
30011	FIXCIOrdID	N	20	206	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>						
25241	PartyEndClient-Identification	N	20	226	Fixed String	<p>End client identifier.</p> <p>Valid characters: A-Z, 0-9, \x20, \x5F</p>						
25124	ExecutingTrader-Qualifier	N	1	246	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
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21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	247	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
20122	PartyIdInvestment-DecisionMaker	N	8	248	unsigned int	<p>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.</p>						

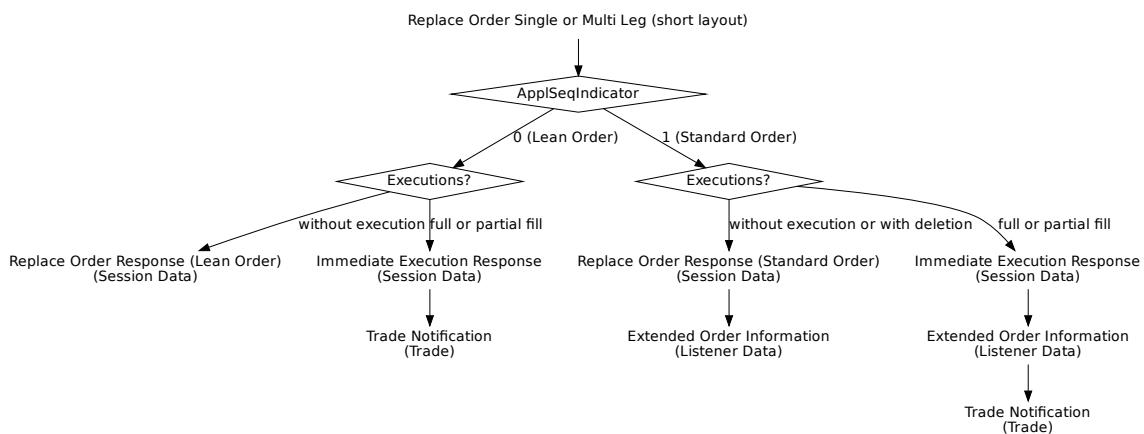
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
23002	OrderAttribute-LiquidityProvision	Y	1	256	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision																						
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1815	TradingCapacity	Y	1	257	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker																				
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1227	ProductComplex	Y	1	258	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	SelfMatchPrevention-Instruction	N	1	259	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	260	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
28555	NoLegOnbooks	Y	1	261	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades) Must be zero for single leg instruments.								
39022	Pad2_2	U	2	262	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	Y	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	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
18	ExeInst	Y	1	297	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')		
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
5	Persistent and Book or Cancel order (FIX value 'H 6')																	
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
59	TimeInForce	Y	1	298	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> <tr> <td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
39001	Pad1_1	U	1	299	Fixed String	not used												
30010	CheckSumCorrection	N	2	300	unsigned int													
39023	Pad2_3	U	2	302	Fixed String	not used												
<i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i>																		
2680	>LegAccount	N	2	304	Fixed String	<p>Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>												
564	>LegPositionEffect	Y	1	306	char	<p>Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open						
Value	Description																	
C	Close																	
O	Open																	
39050	>Pad5	U	5	307	Fixed String	not used												

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10141 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	CIOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigCIOrdID	Y	8	32	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.

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 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.								
28703	ApplSeqIndicator	Y	1	60	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
28710	PriceValidityCheck-Type	Y	1	61	unsigned int	Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	62	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	63	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	64	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
25124	ExecutingTrader-Qualifier	Y	1	65	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	66	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
2404	ComplianceText	N	20	67	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
39000	Pad1	U	1	87	Fixed String	not used																										
20122	PartyIdInvestment-DecisionMaker	N	8	88	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.																										
25033	EnrichmentRuleID	N	2	96	unsigned int	Identifies an enrichment rule.																										
23002	OrderAttribute-LiquidityProvision	Y	1	98	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.																										
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision																				
Value	Description																															
1	Liquidity provision																															
0	No liquidity provision																															
1227	ProductComplex	Y	1	99	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
1	Simple instrument																															
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9	Strip																															
11	Commodity Strip																															
13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	SelfMatchPrevention-Instruction	N	1	100	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	101	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
39021	Pad2_1	U	2	102	Fixed String	not used								
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.								
39041	Pad4_1	U	4	108	Fixed String	not used								
48	SecurityID	Y	8	112	signed int	Instrument identifier.								
38	OrderQty	Y	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	Y	1	136	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	ExecInst	Y	1	137	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
59	TimeInForce	Y	1	138	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>0</td><td>Day (GFD)</td></tr> <tr> <td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr> <tr> <td>3</td><td>Immediate or Cancel (IOC)</td></tr> <tr> <td>4</td><td>Fill Or Kill (FOK)</td></tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
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	CheckSumCorrection	N	2	140	unsigned int											
39020	Pad2	U	2	142	Fixed String	not used										

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Last Message</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
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.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.														
151	LeavesQty	Y	8	96	Qty	Remaining quantity of an order.														
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.														
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.														
39	OrdStatus	Y	1	120	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> <tr> <td>1</td><td>Partially filled</td></tr> <tr> <td>2</td><td>Filled</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended		
Value	Description																			
0	New																			
1	Partially filled																			
2	Filled																			
4	Cancelled																			
9	Suspended																			
150	ExecType	Y	1	121	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>5</td><td>Replaced</td></tr> <tr> <td>L</td><td>Triggered</td></tr> </table>	Value	Description	4	Cancelled	5	Replaced	L	Triggered						
Value	Description																			
4	Cancelled																			
5	Replaced																			
L	Triggered																			
378	ExecRestatement-Reason	Y	2	122	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>102</td><td>Order modify accepted</td></tr> <tr> <td>105</td><td>IOC Order accepted</td></tr> <tr> <td>181</td><td>Ownership Changed</td></tr> <tr> <td>212</td><td>Book or Cancel Order accepted</td></tr> <tr> <td>107</td><td>FOK Order accepted</td></tr> <tr> <td>114</td><td>Order has been changed to IOC</td></tr> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	107	FOK Order accepted	114	Order has been changed to IOC
Value	Description																			
102	Order modify accepted																			
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181	Ownership Changed																			
212	Book or Cancel Order accepted																			
107	FOK Order accepted																			
114	Order has been changed to IOC																			
2523	CrossedIndicator	Y	1	124	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)								
Value	Description																			
0	No crossing (Order not subject to crossing)																			
1	Cross rejected (Order subject to crossing and match prevented)																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	125	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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14	Total Return Future Strategy																																	
1823	Triggered	Y	1	126	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO																				
Value	Description																																	
0	Not Triggered																																	
1	Triggered Stop																																	
2	Triggered OCO																																	
25159	TransactionDelay-Indicator	Y	1	127	unsigned int	<p>Indicator for a delayed transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed																						
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																												
<i><OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents</i>																																		
1799	>OrderEventPx	N	8	136	PriceType	Price level for the order event.																												
1800	>OrderEventQty	Y	8	144	Qty	Quantity for the order event.																												
30060	>OrderEventMatchID	N	4	152	unsigned int	Unique identifier for each price level (match step) of an order event.																												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1798	>OrderEventReason	Y	1	156	unsigned int	Action that caused the event to occur. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>100</td><td>SMP event</td></tr></table>	Value	Description	100	SMP event
Value	Description									
100	SMP event									
39030	>Pad3	U	3	157	Fixed String	not used				

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	AppIMsgID	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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.												
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.												
48	SecurityID	Y	8	96	signed int	Instrument identifier.												
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.												
151	LeavesQty	Y	8	112	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	120	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	128	Qty	Total quantity cancelled for this order.												
21008	TrdRegTSTime-Priority	Y	8	136	UTCTimestamp	Priority timestamp.												
39	OrdStatus	Y	1	144	char	Conveys the current status of an order. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended
Value	Description																	
0	New																	
1	Partially filled																	
2	Filled																	
4	Cancelled																	
9	Suspended																	
150	ExecType	Y	1	145	char	The reason why this message was generated. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </table>	Value	Description	4	Cancelled	5	Replaced	L	Triggered				
Value	Description																	
4	Cancelled																	
5	Replaced																	
L	Triggered																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
378	ExecRestatement-Reason	Y	2	146	unsigned int	<p>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>102</td><td>Order modify accepted</td></tr> <tr> <td>105</td><td>IOC Order accepted</td></tr> <tr> <td>181</td><td>Ownership Changed</td></tr> <tr> <td>212</td><td>Book or Cancel Order accepted</td></tr> <tr> <td>107</td><td>FOK Order accepted</td></tr> <tr> <td>114</td><td>Order has been changed to IOC</td></tr> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	107	FOK Order accepted	114	Order has been changed to IOC														
Value	Description																																	
102	Order modify accepted																																	
105	IOC Order accepted																																	
181	Ownership Changed																																	
212	Book or Cancel Order accepted																																	
107	FOK Order accepted																																	
114	Order has been changed to IOC																																	
2523	CrossedIndicator	Y	1	148	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)																						
Value	Description																																	
0	No crossing (Order not subject to crossing)																																	
1	Cross rejected (Order subject to crossing and match prevented)																																	
1227	ProductComplex	Y	1	149	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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																																	
14	Total Return Future Strategy																																	

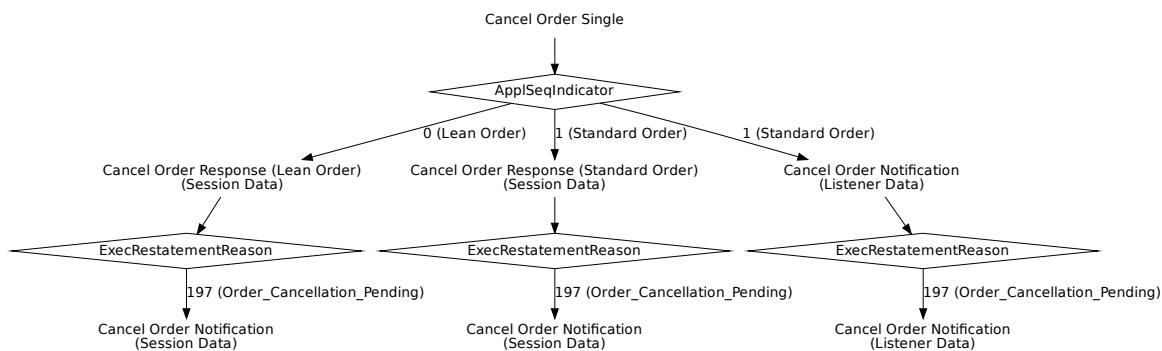
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1823	Triggered	Y	1	150	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
25159	TransactionDelay-Indicator	Y	1	151	unsigned int	Indicator for a delayed transaction. <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed		
Value	Description													
0	Transaction not delayed													
1	Transaction delayed													
28790	NoOrderEvents	Y	1	152	Counter	Number of order events								
39070	Pad7	U	7	153	Fixed String	not used								
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>														
1799	>OrderEventPx	N	8	160	PriceType	Price level for the order event.								
1800	>OrderEventQty	Y	8	168	Qty	Quantity for the order event.								
30060	>OrderEventMatchID	N	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. <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>SMP event</td></tr> </table>	Value	Description	100	SMP event				
Value	Description													
100	SMP event													
39030	>Pad3	U	3	181	Fixed String	not used								

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.

Deprecated for Derivatives Markets only: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID that entered the order.						
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="984 1179 1405 1313"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="984 1583 1405 1718"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	N	1	82	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="984 1897 1405 2032"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

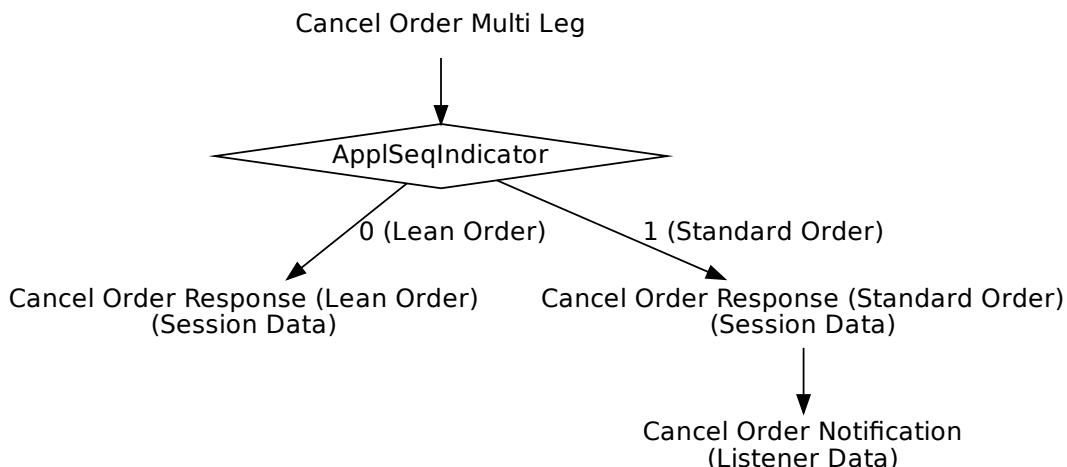
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30011	FIXCIOrdID	N	20	83	Fixed String	User defined client order ID Valid characters: \x20-\x7E
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars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

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.

Deprecated: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.

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



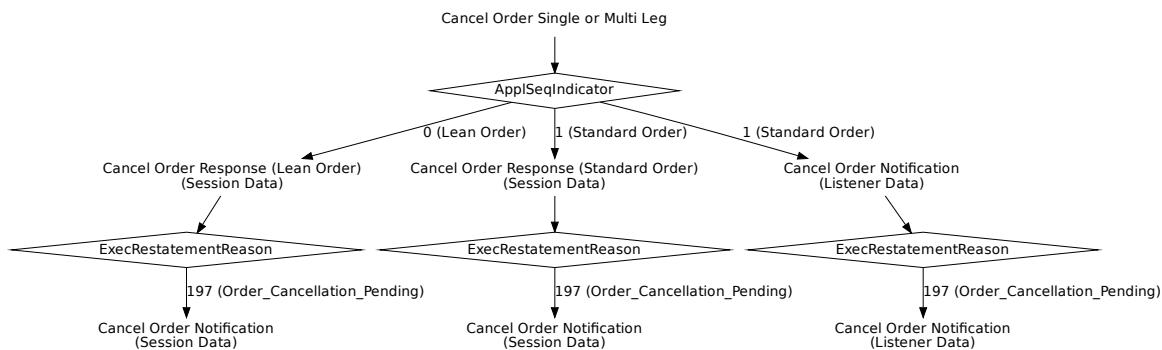
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10123 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	CIOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
41	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	56	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID.						
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="981 1343 1403 1462"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="981 1754 1403 1873"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader-Qualifier	Y	1	82	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
30011	FIXCIOrdID	N	20	83	Fixed String	<p>User defined client order ID Valid characters: \x20-\x7E</p>						
2404	ComplianceText	N	20	103	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
39050	Pad5	U	5	123	Fixed String	not used						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10142 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID.						
1724	OrderOrigination	N	1	80	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="984 1179 1405 1313"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="984 1583 1405 1718"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	82	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="984 1897 1405 2032"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 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
39050	Pad5	U	5	123	Fixed String	not used

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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
28704	AppIMsgID	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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
<i><MessageBody></i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.								
48	SecurityID	Y	8	96	signed int	Instrument identifier.								
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.								
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.								
39	OrdStatus	Y	1	128	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>6</td><td>Pending Cancel (i.e. result of Order Cancel Request)</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
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150	ExecType	Y	1	129	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>6</td><td>Pending Cancel (e.g. result of Order Cancel Request)</td></tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
Value	Description													
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378	ExecRestatement-Reason	Y	2	130	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>103</td><td>Order delete accepted</td></tr> <tr> <td>197</td><td>Pending order deletion</td></tr> <tr> <td>199</td><td>Pending order cancellation processed (end of FREEZE state)</td></tr> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion	199	Pending order cancellation processed (end of FREEZE state)
Value	Description													
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199	Pending order cancellation processed (end of FREEZE state)													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	132	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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25159	TransactionDelay-Indicator	Y	1	133	unsigned int	<p>Indicator for a delayed transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed																						
Value	Description																																	
0	Transaction not delayed																																	
1	Transaction delayed																																	
39020	Pad2	U	2	134	Fixed String	not used																												

6.23 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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="981 1484 1399 1567"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
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	CIOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigCIOrdID	N	8	72	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.								
39	OrdStatus	Y	1	112	char	Conveys the current status of an order. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
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6	Pending Cancel (i.e. result of Order Cancel Request)													
9	Suspended													
150	ExecType	Y	1	113	char	The reason why this message was generated. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
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4	Cancelled													
6	Pending Cancel (e.g. result of Order Cancel Request)													
378	ExecRestatement-Reason	Y	2	114	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion		
Value	Description													
103	Order delete accepted													
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	116	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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25159	TransactionDelay-Indicator	Y	1	117	unsigned int	<p>Indicator for a delayed transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Transaction not delayed</td></tr> <tr> <td>1</td><td>Transaction delayed</td></tr> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed																						
Value	Description																																	
0	Transaction not delayed																																	
1	Transaction delayed																																	
39020	Pad2	U	2	118	Fixed String	not used																												

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

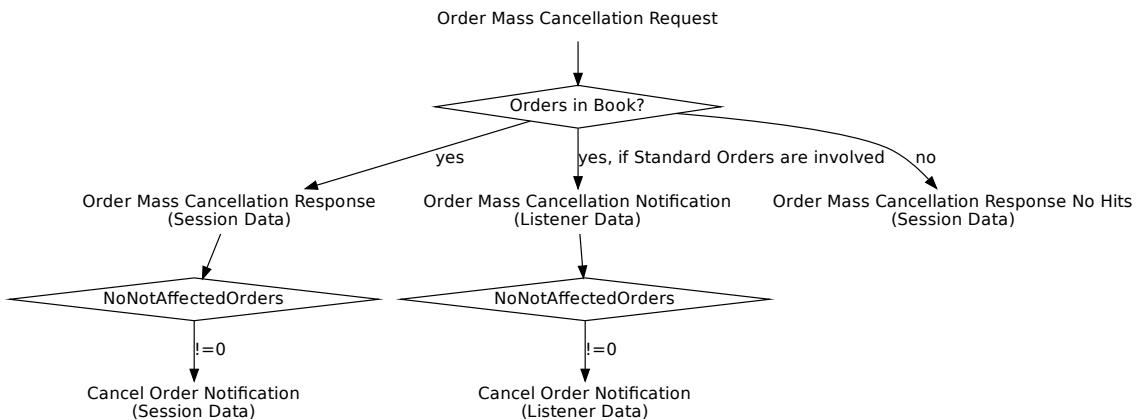
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
893	LastFragment	Y	1	56	unsigned int	<p>Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message										
Value	Description																			
1	Last Message																			
39070	Pad7	U	7	57	Fixed String	not used														
<MessageBody>																				
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.														
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.														
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.														
48	SecurityID	Y	8	88	signed int	Instrument identifier.														
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.														
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.														
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.														
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.														
20036	PartyIDEntering-Trader	N	4	124	unsigned int	Entering User ID.														
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.														
378	ExecRestatement-Reason	Y	2	132	unsigned int	<p>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>103</td><td>Order delete accepted</td></tr> <tr> <td>122</td><td>Instrument State Change</td></tr> <tr> <td>197</td><td>Pending order deletion</td></tr> <tr> <td>199</td><td>Pending order cancellation processed (end of FREEZE state)</td></tr> <tr> <td>261</td><td>Panic Cancel</td></tr> <tr> <td>302</td><td>Market Order uncrossing</td></tr> </table>	Value	Description	103	Order delete accepted	122	Instrument State Change	197	Pending order deletion	199	Pending order cancellation processed (end of FREEZE state)	261	Panic Cancel	302	Market Order uncrossing
Value	Description																			
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261	Panic Cancel																			
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
20007	PartyIDEnteringFirm	N	1	134	unsigned int	<p>Entering Entity ID.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Participant</td></tr> <tr> <td>2</td><td>Market Supervision</td></tr> </table>	Value	Description	1	Participant	2	Market Supervision																						
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39	OrdStatus	Y	1	135	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>6</td><td>Pending Cancel (i.e. result of Order Cancel Request)</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended																				
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150	ExecType	Y	1	136	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>6</td><td>Pending Cancel (e.g. result of Order Cancel Request)</td></tr> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)																						
Value	Description																																	
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1227	ProductComplex	Y	1	137	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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14	Total Return Future Strategy																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
54	Side	Y	1	138	unsigned int	Side of the order. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
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						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10120 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIdInvestment-DecisionMaker	N	8	40	unsigned int	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.

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 resulting from the order.						
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	60	unsigned int	Session ID.						
20612	TargetParty-IDExecuting Trader	N	4	64	unsigned int	Owning User ID.						
54	Side	N	1	68	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
1724	OrderOrigination	N	1	69	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	70	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	71	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	AppIMsgID	Y	16	55	data	Application message identifier assigned to an order or quote event.						
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1370	NoNotAffectedOrders	Y	2	80	Counter	Number of NotAffectedOrders repeating group instances.
28782	NoAffectedOrder-Requests	Y	2	82	Counter	Number of affected order transactions
39040	Pad4	U	4	84	Fixed String	not used
<i><NotAffectedOrdersGrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders</i>						
1371	>NotAffectedOrderID	Y	8	88	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	96	unsigned int	Original Client Order ID of an order whose cancellation is pending.
<i><AffectedOrderRequestsGrp> Cardinality: 0-500, Record counter: NoAffectedOrderRequests</i>						
28783	>AffectedOrder-RequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction.
39040	>Pad4	U	4	4	Fixed String	not used

6.27 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				
<MessageHeaderOut>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (Order-MassActionReport, MsgType = BZ)				
39020	Pad2	U	2	6	Fixed String	not used				
<NRResponseHeaderME>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<MessageBody>										
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.				

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
39070	Pad7	U	7	57	Fixed String	not used																						
<MessageBody>																												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																						
48	SecurityID	N	8	72	signed int	Instrument identifier. Only set for mass cancellations on instrument (SecurityID) level.																						
44	Price	N	8	80	PriceType	Price boundary for deletion.																						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																						
20655	TargetPartyIDSession-ID	Y	4	92	unsigned int	Session ID.																						
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.																						
20036	PartyIDEntering-Trader	N	4	100	unsigned int	Entering User ID.																						
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.																						
28782	NoAffectedOrder-Requests	Y	2	106	Counter	Number of affected order transactions																						
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </table>	Value	Description	1	Participant	2	Market Supervision																
Value	Description																											
1	Participant																											
2	Market Supervision																											
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </table>	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
Value	Description																											
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117	Member has been disabled																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
18	ExecInst	Y	1	110	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>3</td> <td>Persistent and non-persistent orders affected (FIX value 'H Q')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </table>	Value	Description	3	Persistent and non-persistent orders affected (FIX value 'H Q')	2	Non-persistent Order (FIX value 'Q')
Value	Description											
3	Persistent and non-persistent orders affected (FIX value 'H Q')											
2	Non-persistent Order (FIX value 'Q')											
54	Side	N	1	111	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
<i><NotAffectedOrdersGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedOrders</i>												
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.						
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.						
<i><AffectedOrderRequestsGrp> Cardinality: 0 - 500, Record counter: NoAffectedOrderRequests</i>												
28783	>AffectedOrder-RequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction.						
39040	>Pad4	U	4	4	Fixed String	not used						

6.29 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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="976 1448 1405 1583"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Session Data</td></tr> <tr> <td>5</td><td>Listener Data</td></tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="976 1650 1405 1785"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>False</td></tr> <tr> <td>1</td><td>True</td></tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
893	LastFragment	Y	1	56	unsigned int	<p>Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Last Message</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<MessageBody>												
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	88	signed int	Instrument identifier.						
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.						
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.						
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.						
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).						
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.						
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.						
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.						
38	OrderQty	Y	8	152	Qty	Total Order Quantity.						
99	StopPx	N	8	160	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.						
1300	MarketSegmentID	Y	4	168	signed int	Product identifier.						
2424	MassOrderReportID	N	4	172	unsigned int	Mass order response identifier generated by the exchange						
432	ExpireDate	N	4	176	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.						
28744	MatchInstCrossID	N	4	180	unsigned int	Self Match Prevention ID.						
20059	PartyIDExecutingUnit	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	<p>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</p> <p>Valid values are listed after this table.</p>						
20007	PartyIDEnteringFirm	N	1	204	unsigned int	<p>Entering Entity ID.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Participant</td></tr> <tr> <td>2</td><td>Market Supervision</td></tr> </table>	Value	Description	1	Participant	2	Market Supervision
Value	Description											
1	Participant											
2	Market Supervision											
2964	SelfMatchPrevention-Instruction	N	1	205	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level
Value	Description											
100	Reject cross on business unit level											
101	Reject cross on market level											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	206	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																	
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11	Commodity Strip																																	
12	Scaled Simple Instrument																																	
13	Non-Standard Volatility Strategy																																	
14	Total Return Future Strategy																																	
39	OrdStatus	Y	1	207	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>New</td></tr> <tr> <td>1</td><td>Partially filled</td></tr> <tr> <td>2</td><td>Filled</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>9</td><td>Suspended</td></tr> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended																
Value	Description																																	
0	New																																	
1	Partially filled																																	
2	Filled																																	
4	Cancelled																																	
9	Suspended																																	
150	ExecType	Y	1	208	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>New</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>5</td><td>Replaced</td></tr> <tr> <td>9</td><td>Suspended</td></tr> <tr> <td>D</td><td>Restated</td></tr> <tr> <td>L</td><td>Triggered</td></tr> <tr> <td>F</td><td>Trade</td></tr> </table>	Value	Description	0	New	4	Cancelled	5	Replaced	9	Suspended	D	Restated	L	Triggered	F	Trade												
Value	Description																																	
0	New																																	
4	Cancelled																																	
5	Replaced																																	
9	Suspended																																	
D	Restated																																	
L	Triggered																																	
F	Trade																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
54	Side	Y	1	209	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
1	Buy																	
2	Sell																	
40	OrdType	Y	1	210	unsigned int	<p>Order type.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit		
Value	Description																	
1	Market																	
2	Limit																	
3	Stop																	
4	Stop Limit																	
1815	TradingCapacity	Y	1	211	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	
59	TimeInForce	N	1	212	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	ExeInst	N	1	213	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr> <tr> <td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
625	TradingSessionSubID	N	1	214	unsigned int	<p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Opening or opening auction</td></tr> <tr> <td>4</td><td>Closing or closing auction</td></tr> <tr> <td>8</td><td>Any auction</td></tr> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction		
Value	Description															
2	Opening or opening auction															
4	Closing or closing auction															
8	Any auction															
28703	ApplSeqIndicator	N	1	215	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No Recovery Required</td></tr> <tr> <td>1</td><td>Recovery Required</td></tr> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
1	Account	N	2	216	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>										
20038	PartyIDPosition-Account	N	32	218	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>										
77	PositionEffect	N	1	250	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open				
Value	Description															
C	Close															
O	Open															
20096	PartyIDTakeUp-TradingFirm	N	5	251	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20013	PartyIDOrder- OriginationFirm	N	7	256	Fixed String	External Member ID. 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- Inst	N	1	274	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.																
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	275	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
25007	FreeText1	N	12	295	Fixed String	First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25008	FreeText2	N	12	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-\x5F, \x61-\x7B, \x7D, \x7E								
25009	FreeText3	N	12	319	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	331	Fixed String	User defined client order ID Valid characters: \x20-\x7E								
1362	NoFills	Y	1	351	Counter	Specifies the number of partial fills included in this Execution Report.								
28555	NoLegOnbooks	Y	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 previously triggered. <table border="1" data-bbox="984 1268 1405 1426"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Not Triggered</td></tr> <tr> <td>1</td><td>Triggered Stop</td></tr> <tr> <td>2</td><td>Triggered OCO</td></tr> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
2523	CrossedIndicator	Y	1	355	unsigned int	Indicates SMP involvement. <table border="1" data-bbox="984 1516 1405 1740"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No crossing (Order not subject to crossing)</td></tr> <tr> <td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)		
Value	Description													
0	No crossing (Order not subject to crossing)													
1	Cross rejected (Order subject to crossing and match prevented)													
39040	Pad4	U	4	356	Fixed String	not used								
<i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i>														
2680	>LegAccount	N	2	360	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
564	>LegPositionEffect	Y	1	362	char	<p>Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
39050	>Pad5	U	5	363	Fixed String	not used						
<i><FillsGrp> Cardinality: 0 - 100, Record counter: NoFills</i>												
1364	>FillPx	Y	8	0	PriceType	Price of Fill.						
1365	>FillQty	N	8	8	Qty	Quantity of Fill.						
28708	>FillMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.						
1363	>FillExecID	Y	4	20	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
1443	>FillLiquidityInd	N	1	24	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.						
<i><InstrmntLegExecGrp> Cardinality: 0 - 600, Record counter: NoLegExecs</i>												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.						
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						

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.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						
<i><OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents</i>												
1799	>OrderEventPx	N	8	0	PriceType	Price level for the order event.						
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.						
30060	>OrderEventMatchID	N	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.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>SMP event</td></tr> </table>	Value	Description	100	SMP event		
Value	Description											
100	SMP event											
39030	>Pad3	U	3	21	Fixed String	not used						

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

Valid Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted
122	Instrument State Change
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

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

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10115 (Mass-Order, MsgType = DJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	40	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	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20096	PartyIDTakeUp-TradingFirm	N	5	56	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20								
20013	PartyIDOrder-OriginatingFirm	N	7	61	Fixed String	External Member ID. 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-Type	Y	1	77	unsigned int	Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	78	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute-LiquidityProvision	Y	1	79	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
23003	OrderAttributeRisk-Reduction	N	1	80	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. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction		
Value	Description													
1	Risk reduction													
0	No risk reduction													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
625	TradingSessionSubID	N	1	81	unsigned int	<p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Opening or opening auction</td></tr> <tr> <td>4</td><td>Closing or closing auction</td></tr> <tr> <td>8</td><td>Any auction</td></tr> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction
Value	Description													
2	Opening or opening auction													
4	Closing or closing auction													
8	Any auction													
1815	TradingCapacity	Y	1	82	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	83	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	84	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	85	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2404	ComplianceText	N	20	124	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
25007	FreeText1	N	12	144	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	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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25241	PartyEndClient-Identification	N	20	180	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F						
2428	NoOrderEntries	Y	1	200	Counter	Number of order entries						
39070	Pad7	U	7	201	Fixed String	not used						
<i><OrderEntryGrp> Cardinality: 2-12, Record counter: NoOrderEntries</i>												
44	>Price	Y	8	208	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).						
38	>OrderQty	Y	8	216	Qty	Total Order Quantity.						
1300	>MarketSegmentID	Y	4	224	signed int	Product identifier.						
39040	>Pad4	U	4	228	Fixed String	not used						
48	>SecurityID	Y	8	232	signed int	Instrument identifier.						
54	>Side	Y	1	240	unsigned int	Side of the order.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
1227	>ProductComplex	Y	1	241	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr><td>1</td><td>Simple instrument</td></tr> <tr><td>2</td><td>Standard Option Strategy</td></tr> <tr><td>3</td><td>Non-Standard Option Strategy</td></tr> <tr><td>4</td><td>Volatility Strategy</td></tr> <tr><td>5</td><td>Futures Spread</td></tr> <tr><td>6</td><td>Inter-Product Spread</td></tr> <tr><td>7</td><td>Standard Future Strategy</td></tr> <tr><td>8</td><td>Pack and Bundle</td></tr> <tr><td>9</td><td>Strip</td></tr> <tr><td>10</td><td>Flexible Simple Instrument</td></tr> <tr><td>11</td><td>Commodity Strip</td></tr> <tr><td>12</td><td>Scaled Simple Instrument</td></tr> <tr><td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr><td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																			
1	Simple instrument																																			
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13	Non-Standard Volatility Strategy																																			
14	Total Return Future Strategy																																			
39060	>Pad6	U	6	242	Fixed String	not used																														

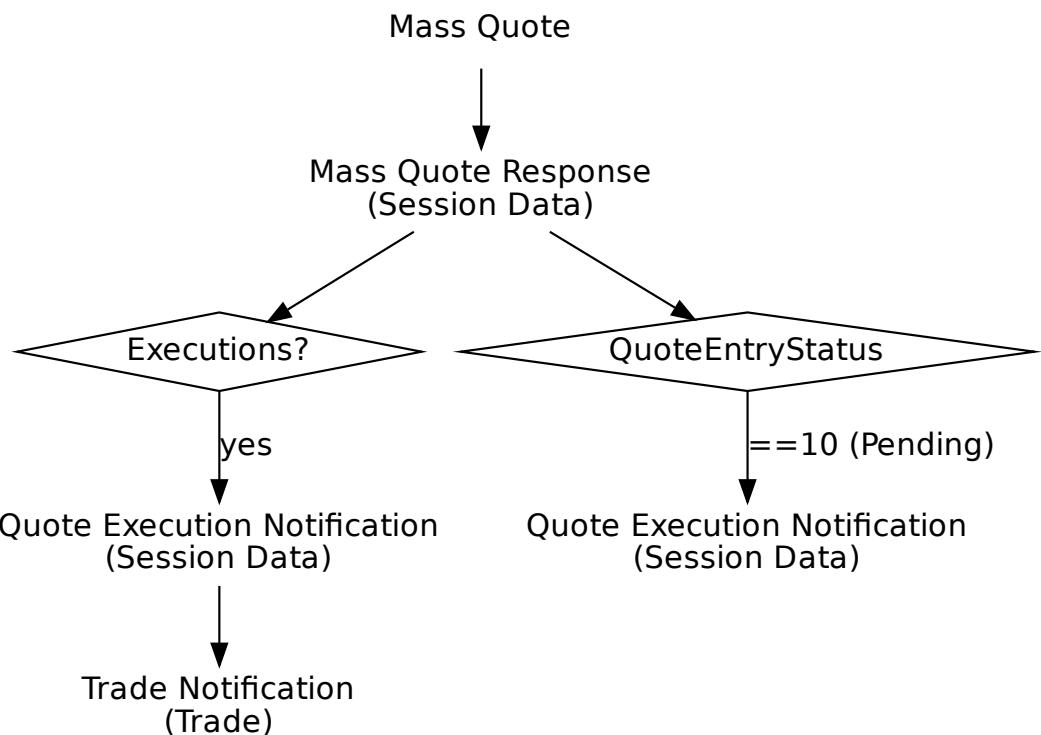
6.31 Mass Order Ack

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number 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 (MassOrderAck, MsgType = DK)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
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	ResponsetIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
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				

7 Quote Handling

7.1 Mass Quote

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
50	SenderSubID	Y	4	20	unsigned int	User ID.								
<MessageBody>														
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.								
20122	PartyIdInvestment-DecisionMaker	N	8	32	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	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 resulting from the order.								
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.								
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.								
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule.								
2964	SelfMatchPrevention-Instruction	N	1	58	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)								
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	CrossMatchInstruction	N	1	59	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange								
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28710	PriceValidityCheck-Type	Y	1	60	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	61	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
28723	QuoteSizeType	Y	1	62	unsigned int	<p>Identifies the quoting model.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Total Size (Quote Modification)</td></tr> <tr> <td>2</td><td>Open Size(Quote Entry)</td></tr> </table>	Value	Description	1	Total Size (Quote Modification)	2	Open Size(Quote Entry)		
Value	Description													
1	Total Size (Quote Modification)													
2	Open Size(Quote Entry)													
537	QuoteType	Y	1	63	unsigned int	<p>Quote Type</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td></tr> <tr> <td>1</td><td>Tradeable</td></tr> <tr> <td>100</td><td>Tradeable(BOC)</td></tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable	100	Tradeable(BOC)
Value	Description													
0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)													
1	Tradeable													
100	Tradeable(BOC)													
23002	OrderAttribute-LiquidityProvision	Y	1	64	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
295	NoQuoteEntries	Y	1	65	Counter	The number of quote entries for a Mass Quote.								

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

7.2 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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="981 1567 1403 1648"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.				
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier generated by the exchange.				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.				
28789	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides				
39030	Pad3	U	3	77	Fixed String	not used				
<i><QuoteEntryAckGrp> Cardinality: 0 - 200, Record counter: NoQuoteSideEntries</i>										
48	>SecurityID	Y	8	80	signed int	Instrument identifier.				

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

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

Valid Value	Description
1	Unknown security
6	Duplicate quote
8	Invalid price
16	Reference price not available
100	Single sided quotes not allowed
103	Invalid usage of quoting model
106	Invalid size
107	Invalid underlying price
108	Bid price not reasonable
109	Ask price not reasonable
110	Bid price exceeds extended price range
111	Ask price exceeds extended price range
115	Instrument state freeze
116	Deletion already pending
119	Entitlement not assigned for underlying
124	Instrument is currently not tradeable on book
125	Quantity exceeds trader specific limit
126	Value exceeds trader specific limit

127	Invalid quote spread
128	Book-or-Cancel quote type
131	Instrument state does not allow processing
134	Invalid quote type
143	Trading indication running for trader
144	On-Book trading disabled for instrument type
147	Liquidity provider protection bid side cancelled
148	Liquidity provider protection ask side cancelled
155	Quote entry outside quoting period not allowed
156	Match price resulting from entry of the matching quote is not a valid price step
161	Quantity exceeds transaction size limit
163	Too many orders and quotes in order book
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
170	Value exceeds Product specific limit
*	More values

7.3 Quote Execution Notification

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

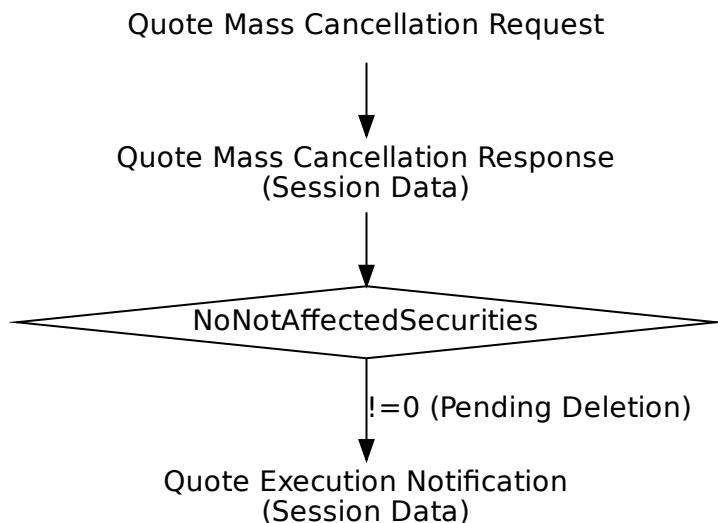
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
<MessageBody>																		
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.												
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.												
30555	NoLegExecs	Y	2	76	Counter	Number of InstrmntLegExec repeating group instances.												
28706	NoQuoteEvents	Y	1	78	Counter	Number of QuoteEvent repeating group instances.												
39000	Pad1	U	1	79	Fixed String	not used												
<QuoteEventGrp> Cardinality: 1-100, Record counter: NoQuoteEvents																		
48	>SecurityID	Y	8	80	signed int	Instrument identifier.												
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.												
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.												
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identifier.												
28714	>QuoteEventMatch-ID	N	4	112	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
28539	>QuoteEventType	Y	1	120	unsigned int	Conveys the quote event type.												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Modified side</td></tr> <tr> <td>3</td><td>Removed Quote Side</td></tr> <tr> <td>4</td><td>Partially Filled</td></tr> <tr> <td>5</td><td>Filled</td></tr> <tr> <td>6</td><td>Quantity removed</td></tr> </table>	Value	Description	2	Modified side	3	Removed Quote Side	4	Partially Filled	5	Filled	6	Quantity removed
Value	Description																	
2	Modified side																	
3	Removed Quote Side																	
4	Partially Filled																	
5	Filled																	
6	Quantity removed																	
28581	>QuoteEventSide	Y	1	121	unsigned int	Side of the quote.												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
1	Buy																	
2	Sell																	
28641	>QuoteEvent-LiquidityInd	N	1	122	unsigned int	Indicates whether the quote added or removed liquidity.												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Added Liquidity</td></tr> <tr> <td>2</td><td>Removed Liquidity</td></tr> <tr> <td>4</td><td>Auction</td></tr> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity	4	Auction				
Value	Description																	
1	Added Liquidity																	
2	Removed Liquidity																	
4	Auction																	

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

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10408 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-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	N	4	44	unsigned int	Session ID.						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	48	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	49	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39060	Pad6	U	6	50	Fixed String	not used						

7.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.						
39060	Pad6	U	6	66	Fixed String	not used						
<i><NotAffectedSecuritiesGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedSecurities</i>												
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.						

7.6 Quote Mass Cancellation Notification

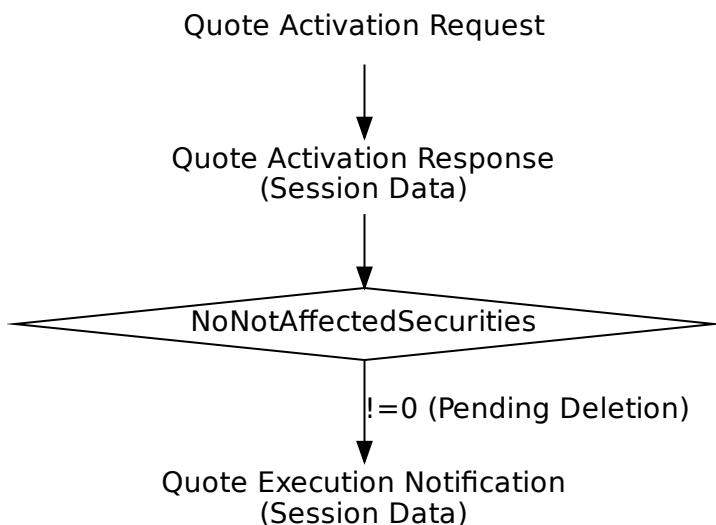
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
<MessageBody>																										
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																				
48	SecurityID	U	8	72	signed int	not used																				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																				
20655	TargetPartyIDSession-ID	Y	4	84	unsigned int	Session ID.																				
20036	PartyIDEntering-Trader	N	4	88	unsigned int	Entering User ID.																				
20612	TargetParty-IDExecutingTrader	N	4	92	unsigned int	Owning User ID.																				
28707	NoNotAffected-Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.																				
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </table>	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
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. <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </table>	Value	Description	1	Participant	2	Market Supervision														
Value	Description																									
1	Participant																									
2	Market Supervision																									
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z, 0-9, \x20																				
39000	Pad1	U	1	103	Fixed String	not used																				
<NotAffectedSecuritiesGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedSecurities																										
28702	>NotAffected-SecurityID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.																				

7.7 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10403 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20122	PartyIdInvestment-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	<p>Specifies the type of action requested.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> <tr> <td>3</td> <td>Suspend and delete Quotes</td> </tr> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension	3	Suspend and delete Quotes
Value	Description													
1	Suspend quotes													
2	Release quotes from suspension													
3	Suspend and delete Quotes													
28768	MassActionSubType	N	1	49	unsigned int	<p>Restriction for MassAction-Type(1373) = Release_quotes(2).</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Book or cancel</td> </tr> </table>	Value	Description	1	Book or cancel				
Value	Description													
1	Book or cancel													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	50	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader-Qualifier	Y	1	51	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></tbody></table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39040	Pad4	U	4	52	Fixed String	not used						

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="992 1448 1405 1583"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Last Message</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.						
39060	Pad6	U	6	66	Fixed String	not used						
<i><NotAffectedSecuritiesGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedSecurities</i>												
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

7.9 Quote Activation Notification

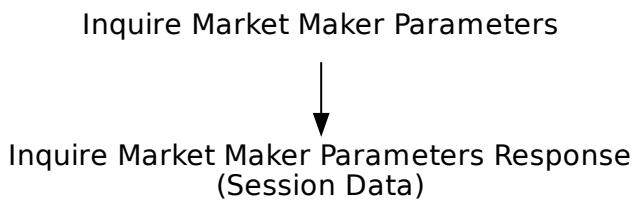
This message informs about an unsolicited inactivation and activation of quotes.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.								
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.								
20036	PartyIDEntering-Trader	N	4	76	unsigned int	Entering User ID.								
28707	NoNotAffected-Securities	Y	2	80	Counter	Number of NotAffectedSecurities repeating group instances.								
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </table>	Value	Description	1	Participant	2	Market Supervision		
Value	Description													
1	Participant													
2	Market Supervision													
1373	MassActionType	Y	1	83	unsigned int	Specifies the type of action requested. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> <tr> <td>3</td> <td>Suspend and delete Quotes</td> </tr> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension	3	Suspend and delete Quotes
Value	Description													
1	Suspend quotes													
2	Release quotes from suspension													
3	Suspend and delete Quotes													
28768	MassActionSubType	N	1	84	unsigned int	Restriction for MassActionType(1373) = Release_quotes(2). <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Book or cancel</td> </tr> </table>	Value	Description	1	Book or cancel				
Value	Description													
1	Book or cancel													
28721	MassActionReason	Y	1	85	unsigned int	Reason for mass cancellation. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> </table>	Value	Description	0	No special reason	3	Market Maker Protection		
Value	Description													
0	No special reason													
3	Market Maker Protection													
39020	Pad2	U	2	86	Fixed String	not used								
<i><NotAffectedSecuritiesGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedSecurities</i>														
28702	>NotAffected-SecurityID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.								

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”.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10305 (MMParameterRequest, MsgType = U17)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	28	unsigned int	Session ID.

7.11 Inquire Market Maker Parameters Response

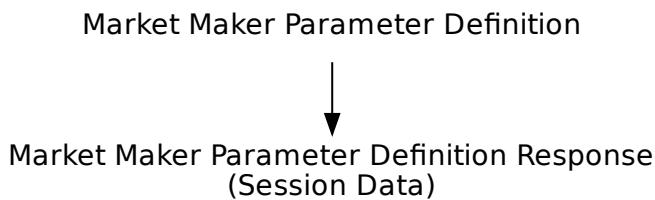
This message is the positive response to the Inquire Market Maker Parameters request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10306 (MMParameterResponse, MsgType = U18)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.				
<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>							Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
28717	MMParameterReport-ID	Y	8	56	UTCTimestamp	Transaction timestamp.				
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.				
28705	NoMMParameters	Y	1	68	Counter	Number of MMParameters repeating group instances.				
39030	Pad3	U	3	69	Fixed String	not used				
<i><MMParameterGrp> Cardinality: 0 - 9, Record counter: NoMMParameters</i>										
1629	>ExposureDuration	Y	8	72	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
14	>CumQty	Y	8	80	Qty	Volume threshold: total number of traded contracts.						
7966	>Delta	Y	8	88	Qty	The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts).						
7968	>Vega	Y	8	96	Qty	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)						
28615	>PctCount	Y	4	104	signed int	The Percent counter sums up each trade as a percentage of the original volume.						
20655	>TargetParty-IDSessionID	N	4	108	unsigned int	Session ID.						
25253	>MMRiskLimit- ActionType	Y	1	112	unsigned int	Action for reaching risk limit. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Quote deactivate</td> </tr> <tr> <td>2</td> <td>Quote deactivate and delete</td> </tr> </table>	Value	Description	1	Quote deactivate	2	Quote deactivate and delete
Value	Description											
1	Quote deactivate											
2	Quote deactivate and delete											
39070	>Pad7	U	7	113	Fixed String	not used						

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”.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10303 (MMParameterDefinitionRequest, MsgType = U14)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1629	ExposureDuration	Y	8	24	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.
14	CumQty	Y	8	32	Qty	Volume threshold: total number of traded contracts.
7966	Delta	Y	8	40	Qty	The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
7968	Vega	Y	8	48	Qty	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)						
25253	MMRiskLimitAction-Type	Y	1	56	unsigned int	Action for reaching risk limit. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Quote inactivate</td> </tr> <tr> <td>2</td> <td>Quote inactivate and delete</td> </tr> </table>	Value	Description	1	Quote inactivate	2	Quote inactivate and delete
Value	Description											
1	Quote inactivate											
2	Quote inactivate and delete											
39030	Pad3	U	3	57	Fixed String	not used						
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	64	unsigned int	Session ID.						
28615	PctCount	Y	4	68	signed int	The Percent counter sums up each trade as a percentage of the original volume.						

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>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10304 (Request-Acknowledge, MsgType = U1)				
39020	Pad2	U	2	6	Fixed String	not used				
<NRResponseHeaderME>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.				
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<MessageBody>										
17	ExecID	N	8	56	UTCTimestamp	Transaction timestamp.				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10301 (SecurityDefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
28908	RelatedPx	N	8	24	PriceType	Basis Price or Custom Underlying Price for Total Return Future Strategy
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
762	SecuritySubType	N	4	36	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle, 14 = Total Return Future Strategy

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
28907	QuantityScalingFactor	N	2	40	unsigned int	Quantity Scaling Factor for Scaled Instruments.																										
1227	ProductComplex	Y	1	42	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
2	Standard Option Strategy																															
3	Non-Standard Option Strategy																															
4	Volatility Strategy																															
5	Futures Spread																															
6	Inter-Product Spread																															
7	Standard Future Strategy																															
8	Pack and Bundle																															
9	Strip																															
11	Commodity Strip																															
12	Scaled Simple Instrument																															
13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															
28555	NoLegOnbooks	Y	1	43	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades)																										
1377	MultilegModel	N	1	44	unsigned int	<p>Specifies if a strategy is temporarily (user-defined) or permanently (pre-defined) available.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Predefined Multileg Security</td></tr> <tr> <td>1</td><td>User-defined Multileg Security</td></tr> </table>	Value	Description	0	Predefined Multileg Security	1	User-defined Multileg Security																				
Value	Description																															
0	Predefined Multileg Security																															
1	User-defined Multileg Security																															
2404	ComplianceText	N	20	45	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																										
39070	Pad7	U	7	65	Fixed String	not used																										

<InstrmtLegGrp> Cardinality: 0 - 144, Record counter: NoLegOnbooks

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
602	>LegSecurityID	Y	8	72	signed int	Instrument identifier of the leg security.						
566	>LegPrice	N	8	80	PriceType	Strategy leg underlying price						
600	>LegSymbol	N	4	88	signed int	Product identifier of the leg security						
623	>LegRatioQty	Y	4	92	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.						
624	>LegSide	Y	1	96	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
609	>LegSecurityType	Y	1	97	unsigned int	Indicates type of leg. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
39060	>Pad6	U	6	98	Fixed String	not used						

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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10302 (Security-Definition, MsgType = d)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.				
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
1148	LowLimitPrice	N	8	56	PriceType	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1149	HighLimitPrice	N	8	64	PriceType	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected.						
28908	RelatedPx	N	8	72	PriceType	Basis Price or Custom Underlying Price for Total Return Future Strategy						
48	SecurityID	Y	8	80	signed int	Instrument identifier.						
779	LastUpdateTime	Y	8	88	UTCTimestamp	Creation timestamp of the strategy.						
322	SecurityResponseID	Y	8	96	UTCTimestamp	Identifier for the Security Definition message.						
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.						
28614	NumberOfSecurities	Y	4	108	signed int	Number of strategies that have been created per session, product, instrument type and business day.						
762	SecuritySubType	N	4	112	signed int	Sub-type qualification/identification of the SecurityType						
28907	QuantityScalingFactor	N	2	116	unsigned int	Quantity Scaling Factor for Scaled Instruments.						
1377	MultilegModel	Y	1	118	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available.						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>0</td><td>Predefined Multileg Security</td></tr> <tr> <td>1</td><td>User-defined Multileg Security</td></tr> </tbody> </table>	Value	Description	0	Predefined Multileg Security	1	User-defined Multileg Security
Value	Description											
0	Predefined Multileg Security											
1	User-defined Multileg Security											

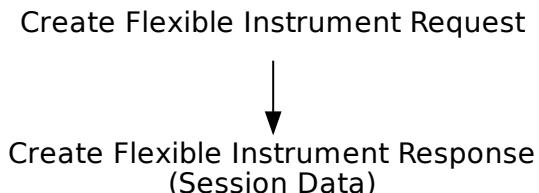
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
1144	ImpliedMarket-Indicator	Y	1	119	unsigned int	<p>Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not implied</td></tr> <tr> <td>3</td><td>Both Implied-in and Implied-out</td></tr> </table>	Value	Description	0	Not implied	3	Both Implied-in and Implied-out																				
Value	Description																															
0	Not implied																															
3	Both Implied-in and Implied-out																															
1227	ProductComplex	Y	1	120	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
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12	Scaled Simple Instrument																															
13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															
28555	NoLegOnbooks	Y	1	121	Counter	Number of InstrumentLeg repeating group instances. (only for on-book trades)																										
39060	Pad6	U	6	122	Fixed String	not used																										
<i><InstrmtLegGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i>																																
602	>LegSecurityID	Y	8	128	signed int	Instrument identifier of the leg security.																										
566	>LegPrice	N	8	136	PriceType	Strategy leg underlying price																										
600	>LegSymbol	N	4	144	signed int	Product identifier of the leg security																										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
623	>LegRatioQty	Y	4	148	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.						
624	>LegSide	Y	1	152	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
609	>LegSecurityType	Y	1	153	unsigned int	Indicates type of leg. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
39060	>Pad6	U	6	154	Fixed String	not used						

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”.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderIn>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10309 (SecurityDefinitionRequest, MsgType = c)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<RequestHeader>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<MessageBody>												
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.						
1300	MarketSegmentID	Y	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 instrument						
1193	SettlMethod	Y	1	44	char	Settlement method for a contract or instrument. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Cash Settlement</td> </tr> <tr> <td>P</td> <td>Physical Settlement</td> </tr> </table>	Value	Description	C	Cash Settlement	P	Physical Settlement
Value	Description											
C	Cash Settlement											
P	Physical Settlement											
206	OptAttribute	N	1	45	unsigned int	Version of option contract.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
201	PutOrCall	N	1	46	unsigned int	<p>Indicates whether an option contract is a put or call.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Put</td></tr> <tr> <td>1</td><td>Call</td></tr> </table>	Value	Description	0	Put	1	Call
Value	Description											
0	Put											
1	Call											
1194	ExerciseStyle	N	1	47	unsigned int	<p>Type of exercise of an instrument.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>European</td></tr> <tr> <td>1</td><td>American</td></tr> </table>	Value	Description	0	European	1	American
Value	Description											
0	European											
1	American											
2404	ComplianceText	N	20	48	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
39040	Pad4	U	4	68	Fixed String	not used						

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				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10310 (Security-Definition, MsgType = d)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="984 1448 1405 1538"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
322	SecurityResponseID	Y	8	56	UTCTimestamp	Identifier for the Security Definition message.				
48	SecurityID	Y	8	64	signed int	Instrument identifier.				
202	StrikePrice	N	8	72	PriceType	Strike Price for an Option.				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.				
541	MaturityDate	N	4	84	LocalMktDate	Date of maturity.				
30866	ContractDate	N	4	88	LocalMktDate	Business date to identify an instrument				

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

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						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10327 (SecurityDefinitionRequest, MsgType = c)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
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.						
<i><MessageBody></i>												
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 Instruments.						
1377	MultilegModel	N	1	38	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available.						
<table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </table>							Value	Description	0	Predefined Multileg Security	1	User-defined Multileg Security
Value	Description											
0	Predefined Multileg Security											
1	User-defined Multileg Security											
39000	Pad1	U	1	39	Fixed String	not used						

10.2 Create Scaled Simple Instrument Response

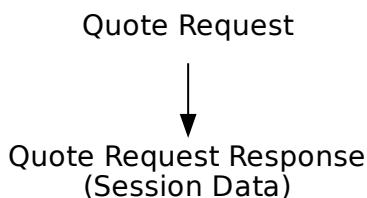
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10328 (Security-Definition, MsgType = d)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="984 1403 1405 1493"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
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	Y	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.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1377	MultilegModel	Y	1	94	unsigned int	<p>Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Predefined Multileg Security</td></tr> <tr> <td>1</td><td>User-defined Multileg Security</td></tr> </table>	Value	Description	0	Predefined Multileg Security	1	User-defined Multileg Security
Value	Description											
0	Predefined Multileg Security											
1	User-defined Multileg Security											
1144	ImpliedMarket-Indicator	Y	1	95	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Not implied</td></tr> <tr> <td>3</td><td>Both Implied-in and Implied-out</td></tr> </table>	Value	Description	0	Not implied	3	Both Implied-in and Implied-out
Value	Description											
0	Not implied											
3	Both Implied-in and Implied-out											
1227	ProductComplex	Y	1	96	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> </table>	Value	Description	12	Scaled Simple Instrument		
Value	Description											
12	Scaled Simple Instrument											
39070	Pad7	U	7	97	Fixed String	not used						

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						
<MessageHeaderIn>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10401 (Quote-Request, MsgType = R)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<RequestHeader>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<MessageBody>												
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.						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

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

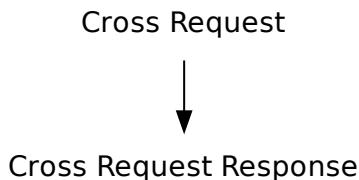
11.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10402 (Request-Acknowledge, MsgType = U1)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = DS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
2404	ComplianceText	N	20	44	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E

11.4 Cross Request Response

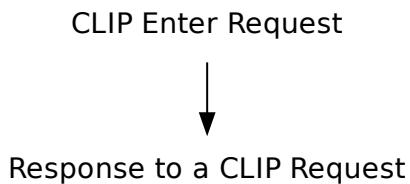
This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10119 (Request-Acknowledge, MsgType = U1)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

12 CLIP Trading

12.1 CLIP Enter Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderIn>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10131 (Cross-Request, MsgType = DS)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<RequestHeader>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<MessageBody>												
48	SecurityID	Y	8	24	signed int	Instrument identifier.						
44	Price	Y	8	32	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).						
38	OrderQty	Y	8	40	Qty	Total Order Quantity.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						
548	CrossID	N	4	52	signed int	User defined CLIP arrangement ID.						
2672	CrossRequestID	N	4	56	signed int	User defined transaction ID.						
552	NoSides	Y	1	60	Counter							
1829	NoCrossLegs	Y	1	61	Counter							
28771	CrossRequestType	Y	1	62	unsigned int	Type of the Cross Request.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cross Announcement</td></tr> <tr> <td>2</td><td>Liquidity Improvement Cross</td></tr> </table>	Value	Description	1	Cross Announcement	2	Liquidity Improvement Cross
Value	Description											
1	Cross Announcement											
2	Liquidity Improvement Cross											

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28710	PriceValidityCheck-Type	N	1	68	unsigned int	<p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). Mandatory for CrossRequestType(28771) = 1(Cross Announcement)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>None</td></tr> <tr> <td>1</td><td>Optional</td></tr> <tr> <td>2</td><td>Mandatory</td></tr> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	N	1	69	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange. Mandatory for CrossRequestType(28771) = 1(Cross Announcement)</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
22417	RootPartyContraFirm	N	5	70	Fixed String	<p>The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20</p>								
22437	RootPartyContra-Trader	N	6	75	Fixed String	<p>The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20</p>								
39070	Pad7	U	7	81	Fixed String	not used								
<i><CrossRequestSideGrp> Cardinality: 1-2, Record counter: NoSides</i>														
11	>CIOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
20003	>PartyIDClientID	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. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	>PartyIdInvestment-DecisionMaker	N	8	104	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	112	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.						
28773	>MaximumPrice	N	8	120	PriceType	Maximum Price. Only applicable for CrossRequestType(28771) = 2(Liquidity Improvement Cross)						
28744	>MatchInstCrossID	N	4	128	unsigned int	Self Match Prevention ID. Only applicable for CrossRequestType(28771) = 1(Cross Announcement)						
979	>InputSource	N	1	132	unsigned int	Role on/for a message Only applicable for CrossRequestType(28771) = 2(Liquidity Improvement Cross) <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Client Broker</td></tr> <tr> <td>2</td><td>Proprietary Broker</td></tr> </table>	Value	Description	1	Client Broker	2	Proprietary Broker
Value	Description											
1	Client Broker											
2	Proprietary Broker											
54	>Side	Y	1	133	unsigned int	Side of the order. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2964	>SelfMatch-PreventionInstruction	N	1	134	unsigned int	<p>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)</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Reject cross on business unit level</td></tr> <tr> <td>101</td><td>Reject cross on market level</td></tr> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level		
Value	Description													
100	Reject cross on business unit level													
101	Reject cross on market level													
31625	>CrossMatch-Instruction	N	1	135	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatch-Instruction is not set the default value is defined by the exchange Only applicable for CrossRequestType(28771) = 1(Cross Announcement)</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Cancel incoming order</td></tr> <tr> <td>2</td><td>Cancel resting order</td></tr> <tr> <td>3</td><td>Reduce/Cancel both incoming and resting order</td></tr> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order
Value	Description													
1	Cancel incoming order													
2	Cancel resting order													
3	Reduce/Cancel both incoming and resting order													
1815	>TradingCapacity	Y	1	136	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
25124	>ExecutingTrader-Qualifier	Y	1	137	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	>OrderAttribute-LiquidityProvision	Y	1	138	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	139	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	>OrderAttributeRisk-Reduction	N	1	140	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	141	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
77	>PositionEffect	N	1	142	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open										
Value	Description																					
C	Close																					
O	Open																					
1031	>CustOrderHandling-Inst	N	1	143	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
1	>Account	N	2	144	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>																
20038	>PartyIDPosition-Account	N	32	146	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
25007	>FreeText1	N	12	178	Fixed String	<p>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</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25008	>FreeText2	N	12	190	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	202	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E										
20013	>PartyIDOrder-OriginationFirm	N	7	214	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20										
20032	>PartyIDBeneficiary	N	9	221	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20										
20096	>PartyIDTakeUp-TradingFirm	N	5	230	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20										
28774	>SideComplianceText	N	20	235	Fixed String	Valid characters: \x20, \x22-\x7B, \x7D, \x7E										
20075	>PartyIDLocationID	N	2	255	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E										
25241	>PartyEndClient-Identification	N	20	257	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F										
39030	>Pad3	U	3	277	Fixed String	not used										
<SideCrossLegGrp> Cardinality: 0 - 40, Record counter: NoCrossLegs																
25153	>LegInputSource	Y	1	0	unsigned int	Role on/for a message. Client Broker(1) and Proprietary Broker(2) for CrossRequestType(28771) = 2(Liquidity Improvement Cross); Buy side(3) and Sell side(4) for CrossRequestType(28771) = 1(Cross Announcement)										
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Client Broker</td></tr> <tr> <td>2</td><td>Proprietary Broker</td></tr> <tr> <td>3</td><td>Buy side</td></tr> <tr> <td>4</td><td>Sell side</td></tr> </table>	Value	Description	1	Client Broker	2	Proprietary Broker	3	Buy side	4	Sell side
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	Y	1	1	char	<p>Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.</p> <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></tbody></table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
2680	>LegAccount	N	2	2	Fixed String	<p>Leg-specific account to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>						
39040	>Pad4	U	4	4	Fixed String	not used						

12.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10133 (Cross-RequestAck, MsgType = DT)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
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 <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
39060	Pad6	U	6	82	Fixed String	not used						
<i><CrossRequestAckSideGrp> Cardinality: 1-2, Record counter: NoSides</i>												
37	>OrderID	Y	8	88	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	>ClOrdID	N	8	96	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
979	>InputSource	N	1	104	unsigned int	Role on/for a message <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Client Broker</td></tr> <tr> <td>2</td><td>Proprietary Broker</td></tr> </table>	Value	Description	1	Client Broker	2	Proprietary Broker
Value	Description											
1	Client Broker											
2	Proprietary Broker											
54	>Side	Y	1	105	unsigned int	Side of the order. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	106	Fixed String	not used						

12.3 CLIP Execution Notification

CLIP Execution Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10135 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> </table>	Value	Description	0	False		
Value	Description											
0	False											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
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.				
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				
48	SecurityID	Y	8	96	signed int	Instrument identifier.				
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.				
151	LeavesQty	Y	8	112	Qty	Remaining quantity of an order.				
14	CumQty	Y	8	120	Qty	Cumulated executed quantity of an order.				
1300	MarketSegmentID	Y	4	128	signed int	Product identifier.				
378	ExecRestatement-Reason	Y	2	132	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.				
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>340</td><td>CLIP execution after improvement period</td></tr> </tbody> </table>	Value	Description	340	CLIP execution after improvement period
Value	Description									
340	CLIP execution after improvement period									
30555	NoLegExecs	Y	2	134	Counter	Number of InstrmntLegExec repeating group instances.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
1227	ProductComplex	Y	1	136	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																	
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11	Commodity Strip																																	
12	Scaled Simple Instrument																																	
13	Non-Standard Volatility Strategy																																	
14	Total Return Future Strategy																																	
54	Side	Y	1	137	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																						
Value	Description																																	
1	Buy																																	
2	Sell																																	
39	OrdStatus	Y	1	138	char	<p>Conveys the current status of an order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>1</td><td>Partially filled</td></tr> <tr> <td>2</td><td>Filled</td></tr> </table>	Value	Description	4	Cancelled	1	Partially filled	2	Filled																				
Value	Description																																	
4	Cancelled																																	
1	Partially filled																																	
2	Filled																																	
150	ExecType	Y	1	139	char	<p>The reason why this message was generated.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Cancelled</td></tr> <tr> <td>F</td><td>Trade</td></tr> </table>	Value	Description	4	Cancelled	F	Trade																						
Value	Description																																	
4	Cancelled																																	
F	Trade																																	
574	MatchType	Y	1	140	unsigned int	<p>The point in the matching process at which this trade was matched.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>13</td><td>Liquidity Improvement Cross</td></tr> </table>	Value	Description	13	Liquidity Improvement Cross																								
Value	Description																																	
13	Liquidity Improvement Cross																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1362	NoFills	Y	1	141	Counter	Specifies the number of partial fills included in this Execution Report.						
39020	Pad2	U	2	142	Fixed String	not used						
<i><FillsGrp> Cardinality: 0 - 100, Record counter: NoFills</i>												
1364	>FillPx	Y	8	144	PriceType	Price of Fill.						
1365	>FillQty	Y	8	152	Qty	Quantity of Fill.						
28708	>FillMatchID	Y	4	160	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	164	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	168	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.						
<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Removed Liquidity</td></tr> <tr> <td>1</td><td>Added Liquidity</td></tr> </table>							Value	Description	2	Removed Liquidity	1	Added Liquidity
Value	Description											
2	Removed Liquidity											
1	Added Liquidity											
39070	>Pad7	U	7	169	Fixed String	not used						
<i><InstrmntLegExecGrp> Cardinality: 0 - 600, Record counter: NoLegExecs</i>												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.						
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	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.						
<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>							Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						

12.4 CLIP Delete Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10132 (Cross-Request, MsgType = DS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	CIOrldID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
37	OrderID	N	8	32	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	48	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25123	ExecutingTrader	N	8	56	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	64	signed int	Product identifier.						
2672	CrossRequestID	N	4	68	signed int	User defined transaction ID.						
25124	ExecutingTrader-Qualifier	Y	1	72	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="992 909 1405 1044"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	73	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="992 1325 1405 1448"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39060	Pad6	U	6	74	Fixed String	not used						

12.5 CLIP Deletion Notification

CLIP Deletion Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number 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				
<i><RBCHeaderME></i>										
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.				
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
28727	ApplSubID	U	4	32	unsigned int	not used				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
28704	ApplMsgID	U	16	38	data	not used				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
1352	ApplResendFlag	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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39070	Pad7	U	7	57	Fixed String	not used				
<i><MessageBody></i>										
11	CIOrgID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigCIOrgID	N	8	72	unsigned int	CIOrgID (11) of the last successfully processed task (request) referring to the specific order.				

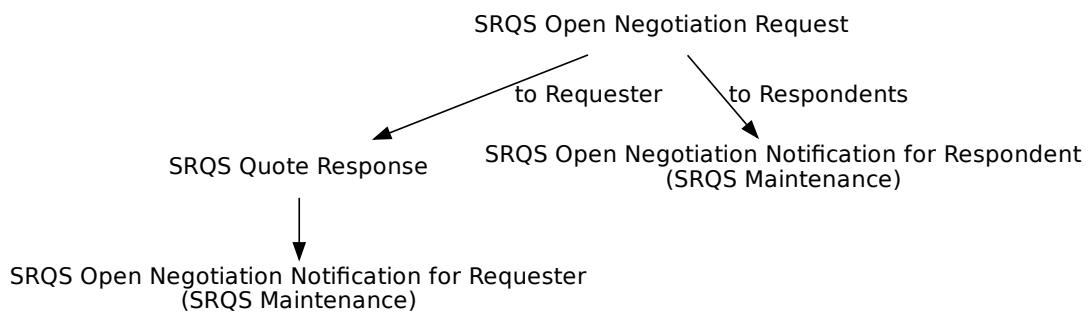
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																												
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.																												
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.																												
48	SecurityID	Y	8	96	signed int	Instrument identifier.																												
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.																												
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.																												
378	ExecRestatement-Reason	Y	2	116	unsigned int	<p>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>343</td><td>CLIP Request deleted by arrangement time out</td></tr> <tr> <td>344</td><td>CLIP Request deleted by arrangement validation</td></tr> <tr> <td>340</td><td>CLIP execution after improvement period</td></tr> <tr> <td>122</td><td>Instrument State Change</td></tr> <tr> <td>117</td><td>Member has been disabled</td></tr> </table>	Value	Description	343	CLIP Request deleted by arrangement time out	344	CLIP Request deleted by arrangement validation	340	CLIP execution after improvement period	122	Instrument State Change	117	Member has been disabled																
Value	Description																																	
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117	Member has been disabled																																	
1227	ProductComplex	Y	1	118	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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14	Total Return Future Strategy																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
54	Side	Y	1	119	unsigned int	Side of the order. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39	OrdStatus	Y	1	120	char	Conveys the current status of an order. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr></table>	Value	Description	4	Cancelled		
Value	Description											
4	Cancelled											
150	ExecType	Y	1	121	char	The reason why this message was generated. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>F</td><td>Trade</td></tr></table>	Value	Description	4	Cancelled	F	Trade
Value	Description											
4	Cancelled											
F	Trade											
39060	Pad6	U	6	122	Fixed String	not used						

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
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10700 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
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.
<i><MessageBody></i>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
132	BidPx	N	8	32	PriceType	Bid price/rate.
133	OfferPx	N	8	40	PriceType	Offer price/rate.
38	OrderQty	N	8	48	Qty	Open/total quantity of the SRQS negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.														
25149	UnderlyingDelta-Percentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy.														
62	ValidUntilTime	N	8	72	UTCTimestamp	Time until an entity is valid.														
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.														
762	SecuritySubType	N	4	84	signed int	Sub-type qualification/identification of the SecurityType														
537	QuoteType	N	1	88	unsigned int	<p>Quote Type</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable								
Value	Description																			
0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)																			
1	Tradeable																			
28786	QuoteSubType	N	1	89	unsigned int	<p>Sub-type of QuoteType</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange
Value	Description																			
1	Working Delta																			
2	Basis Trade																			
3	Regular LDS Negotiation																			
4	Negotiate the underlying outside the exchange																			
5	Option Volatility Strategy with fixed Underlying price and delta																			
6	Option Volatility Strategy - Underlying price is negotiated on exchange																			
555	NoLegs	N	1	90	Counter	Number of QuoteReqLegs repeating group instances.														
1461	NoTargetPartyIDs	Y	1	91	Counter	Number of TargetParties records.														
25145	NumberOfResp-DisclosureInstruction	N	1	92	unsigned int	<p>Instruction to show total number of Respondents in an EnLight event.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes								
Value	Description																			
0	No																			
1	Yes																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
54	Side	N	1	93	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																		
Value	Description																													
1	Buy																													
2	Sell																													
1227	ProductComplex	N	1	94	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy
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 Strategy																													
1172	RespondentType	N	1	95	unsigned int	<p>Specifies the type of respondents requested.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Respondents are known during a negotiation</td></tr> <tr> <td>102</td><td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td></tr> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start																		
Value	Description																													
1	Respondents are known during a negotiation																													
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start																													
25194	ShowLastDealOn-Closure	N	1	96	unsigned int	<p>Instruction to show last deal information after negotiation closure</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes																		
Value	Description																													
0	No																													
1	Yes																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25206	BidPxIsLocked	N	1	97	unsigned int	<p>BidPx is locked.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25207	OfferPxIsLocked	N	1	98	unsigned int	<p>OfferPx is locked.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25208	SideIsLocked	N	1	99	unsigned int	<p>Side is locked.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25209	OrderQtyIsLocked	N	1	100	unsigned int	<p>OrderQty is locked.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
2788	TradeAggregation-TransType	N	1	101	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>New</td> </tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	102	char	<p>Status of the quote.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>z</td> <td>Suspended</td> </tr> </table>	Value	Description	A	Active	z	Suspended
Value	Description											
A	Active											
z	Suspended											
22001	PartyExecutingFirm	Y	5	103	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	108	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
25172	FreeText5	N	132	114	Fixed String	<p>Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
131	QuoteReqID	N	20	246	Fixed String	<p>SRQS negotiation report ID Valid characters: \x01-\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22011	PartyOrder- OriginationTrader	N	132	266	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	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						
<i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i>												
602	>LegSecurityID	Y	8	536	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	544	unsigned int	The ratio of quantity for this individual 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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	553	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	554	Fixed String	not used						
<i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>												
20612	>TargetParty- IDExecuting Trader	U	4	0	unsigned int	not used						
25130	>SideDisclosure- Instruction	Y	1	4	unsigned int	Instruction to show side. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure- Instruction	Y	1	5	unsigned int	Instruction to show price. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25137	>LeavesQty-DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure-Instruction	U	1	7	unsigned int	not used						
25147	>LastQtyDisclosure-Instruction	U	1	8	unsigned int	not used						
31814	>Free-Text5Disclosure-Instruction	Y	1	9	unsigned int	Instruction to show FreeText5. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	10	unsigned int	Instruction to show buy-side user information. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25138	>QuoteInstruction	U	1	11	unsigned int	not used						
25226	>ChargeIDDisclosure-Instruction	Y	1	12	unsigned int	Instruction to show Charge ID. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
22601	>TargetParty-ExecutingFirm	Y	5	13	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	>TargetParty-ExecutingTrader	Y	6	18	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
1672	>PartyDetailStatus	U	1	24	unsigned int	not used						
25185	>PartyDetailStatus-Information	U	1	25	unsigned int	not used						
39060	>Pad6	U	6	26	Fixed String	not used						

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								
<i><MessageHeaderIn></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10718 (Party-DetailsListRequest, MsgType = CF)								
25028	NetworkMsgID	U	8	6	Fixed String	not used								
39020	Pad2	U	2	14	Fixed String	not used								
<i><RequestHeader></i>														
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.								
<i><MessageBody></i>														
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.								
25176	EurexVolumeRanking	Y	1	28	unsigned int	Eurex Volume Ranking. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Low</td> </tr> <tr> <td>2</td> <td>Medium</td> </tr> <tr> <td>3</td> <td>High</td> </tr> </table>	Value	Description	1	Low	2	Medium	3	High
Value	Description													
1	Low													
2	Medium													
3	High													
25177	EnlightRFQAvgResp-TimeRanking	Y	1	29	unsigned int	Enlight RFQ Average Response Time Ranking. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Low</td> </tr> <tr> <td>2</td> <td>Medium</td> </tr> <tr> <td>3</td> <td>High</td> </tr> </table>	Value	Description	1	Low	2	Medium	3	High
Value	Description													
1	Low													
2	Medium													
3	High													
25178	EnlightRFQAvgResp-RateRanking	Y	1	30	unsigned int	Enlight RFQ Average Response Rate Ranking <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Low</td> </tr> <tr> <td>2</td> <td>Medium</td> </tr> <tr> <td>3</td> <td>High</td> </tr> </table>	Value	Description	1	Low	2	Medium	3	High
Value	Description													
1	Low													
2	Medium													
3	High													

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

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
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10719 (Party-DetailsListReport, MsgType = CG)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
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
<i><SmartPartyDetailGrp> Cardinality: 0 - 1000, Record counter: NoPartyDetails</i>						
22259	>PartyDetail-ExecutingUnit	Y	5	40	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20
22212	>PartyDetail-ExecutingTrader	Y	6	45	Fixed String	Trader name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39050	>Pad5	U	5	51	Fixed String	not used

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
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10703 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
117	QuoteID	N	8	32	unsigned int	System defined unique quote identifier
28758	NegotiationID	Y	4	40	unsigned int	ID of a SRQS negotiation.
131	QuoteReqID	N	20	44	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E

13.5 SRQS Quote Snapshot Notification

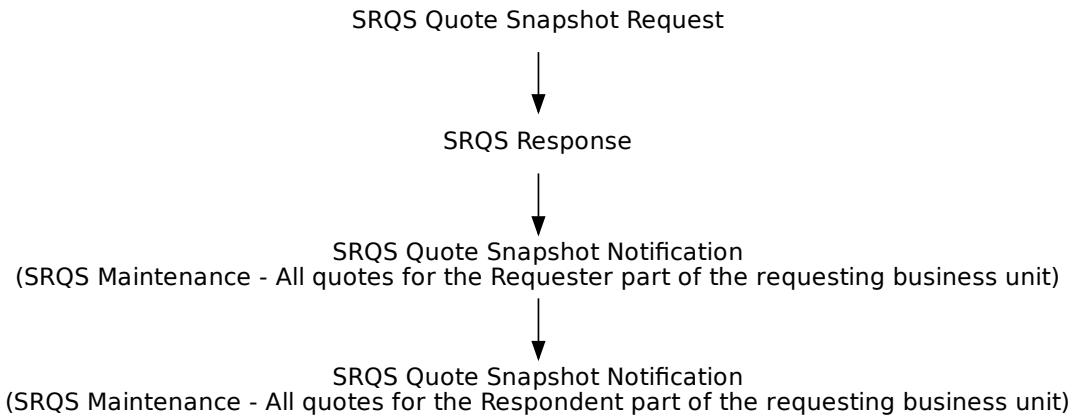
This message informs about SRQS quote book information.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10723 (Mass-Quote, MsgType = i)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
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 subscription.						
5948	PartitionID	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
295	NoQuoteEntries	N	1	40	Counter	The number of quote entries for a Mass Quote.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1011	MessageEventSource	Y	1	41	char	<p>Receiver of a message.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>R</td><td>Broadcast to requestor</td></tr> <tr> <td>Q</td><td>Broadcast to quote submitter</td></tr> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter		
Value	Description													
R	Broadcast to requestor													
Q	Broadcast to quote submitter													
39060	Pad6	U	6	42	Fixed String	not used								
<i><SRQSQuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries</i>														
60	>TransactTime	Y	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-Percentage	N	8	120	floatDecimal4	The effective underlying delta of a Vola-Strategy.								
28759	>QuoteRefPrice	N	8	128	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.								
20012	>PartyIDExecuting-Trader	N	4	136	unsigned int	Anonymous SmartRFQ user ID								
28758	>NegotiationID	Y	4	140	unsigned int	ID of a SRQS negotiation.								
28787	>QuotingStatus	Y	1	144	unsigned int	Quoting status for the executing party <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Open/Active</td></tr> <tr> <td>2</td><td>Open/Working</td></tr> <tr> <td>3</td><td>Closed/Inactive</td></tr> </table>	Value	Description	1	Open/Active	2	Open/Working	3	Closed/Inactive
Value	Description													
1	Open/Active													
2	Open/Working													
3	Closed/Inactive													
28762	>FirmNegotiationID	N	20	145	Fixed String	<p>User defined ID of a SRQS negotiation.</p> <p>Valid characters: \x01-\x7E</p>								
22001	>PartyExecutingFirm	N	5	165	Fixed String	<p>Owning business unit name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>								
22012	>PartyExecuting-Trader	N	6	170	Fixed String	<p>Owning user name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>								
22036	>PartyEnteringTrader	N	6	176	Fixed String	<p>The entering user</p> <p>Valid characters: A-Z, 0-9, \x20</p>								
39020	>Pad2	U	2	182	Fixed String	not used								

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10720 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.

13.7 SRQS Response

This message confirms a SRQS Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10722 (Mass-QuoteAcknowledgement, MsgType = b)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
48	SecurityID	N	8	48	signed int	Instrument identifier.						
132	BidPx	N	8	56	PriceType	Bid price/rate.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
133	OfferPx	N	8	64	PriceType	Offer price/rate.														
38	OrderQty	N	8	72	Qty	Open/total quantity of the SRQS negotiation.														
31	LastPx	N	8	80	PriceType	Price of this fill.														
32	LastQty	N	8	88	Qty	Quantity executed in this fill.														
28759	QuoteRefPrice	N	8	96	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.														
25149	UnderlyingDelta-Percentage	N	8	104	floatDecimal4	The effective underlying delta of a Vola-Strategy.														
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.														
25184	TradeToRequestRatio	N	8	120	floatDecimal4	Ratio indicating amount of Trades to RFQ requested.														
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation.														
1300	MarketSegmentID	Y	4	132	signed int	Product identifier.														
762	SecuritySubType	N	4	136	signed int	Sub-type qualification/identification of the SecurityType														
25150	NumberOf-Respondents	N	4	140	unsigned int	Total number of Respondents in a SRQS event.														
537	QuoteType	Y	1	144	unsigned int	<p>Quote Type</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable								
Value	Description																			
0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)																			
1	Tradeable																			
28786	QuoteSubType	Y	1	145	unsigned int	<p>Sub-type of QuoteType</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange
Value	Description																			
1	Working Delta																			
2	Basis Trade																			
3	Regular LDS Negotiation																			
4	Negotiate the underlying outside the exchange																			
5	Option Volatility Strategy with fixed Underlying price and delta																			
6	Option Volatility Strategy - Underlying price is negotiated on exchange																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
555	NoLegs	Y	1	146	Counter	Number of QuotReqLegs repeating group instances.																								
1461	NoTargetPartyIDs	Y	1	147	Counter	Number of TargetParties records.																								
54	Side	N	1	148	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell																		
Value	Description																													
1	Buy																													
2	Sell																													
1227	ProductComplex	N	1	149	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy
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 Strategy																													
25145	NumberOfResp-DisclosureInstruction	Y	1	150	unsigned int	<p>Instruction to show total number of Respondents in an EnLight event.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes																		
Value	Description																													
0	No																													
1	Yes																													
1172	RespondentType	N	1	151	unsigned int	<p>Specifies the type of respondents requested.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Respondents are known during a negotiation</td> </tr> <tr> <td>102</td> <td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td> </tr> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start																		
Value	Description																													
1	Respondents are known during a negotiation																													
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25194	ShowLastDealOn-Closure	Y	1	152	unsigned int	<p>Instruction to show last deal information after negotiation closure</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25206	BidPxIsLocked	N	1	153	unsigned int	<p>BidPx is locked.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25207	OfferPxIsLocked	N	1	154	unsigned int	<p>OfferPx is locked.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25208	SideIsLocked	N	1	155	unsigned int	<p>Side is locked.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25209	OrderQtyIsLocked	N	1	156	unsigned int	<p>OrderQty is locked.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
2788	TradeAggregation-TransType	N	1	157	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	158	char	<p>Status of the quote.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>A</td><td>Active</td></tr> <tr> <td>z</td><td>Suspended</td></tr> </table>	Value	Description	A	Active	z	Suspended
Value	Description											
A	Active											
z	Suspended											
22001	PartyExecutingFirm	Y	5	159	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	164	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
22036	PartyEnteringTrader	Y	6	170	Fixed String	<p>The entering user Valid characters: A-Z, 0-9, \x20</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28762	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-OriginationTrader	N	132	328	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	460	Fixed String	Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
<i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i>												
602	>LegSecurityID	Y	8	592	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	600	unsigned int	The ratio of quantity for this individual 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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	609	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	610	Fixed String	not used						
<i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>												
20612	>TargetParty-IDExecuting Trader	N	4	0	unsigned int	Anonymous user ID						
25130	>SideDisclosure-Instruction	Y	1	4	unsigned int	Instruction to show side. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25131	>PriceDisclosure-Instruction	Y	1	5	unsigned int	<p>Instruction to show price.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25137	>LeavesQty-DisclosureInstruction	Y	1	6	unsigned int	<p>Instruction to show leaves quantity.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25146	>LastPxDisclosure-Instruction	U	1	7	unsigned int	not used								
25147	>LastQtyDisclosure-Instruction	U	1	8	unsigned int	not used								
31814	>Free-Text5Disclosure-Instruction	Y	1	9	unsigned int	<p>Instruction to show FreeText5.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	10	unsigned int	<p>Instruction to show buy-side user information.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25138	>QuoteInstruction	U	1	11	unsigned int	not used								
25226	>ChargeIDDisclosure-Instruction	Y	1	12	unsigned int	<p>Instruction to show Charge ID.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
22601	>TargetParty-ExecutingFirm	N	5	13	Fixed String	<p>Name of target business unit. Valid characters: A-Z, 0-9, \x20</p>								
22602	>TargetParty-ExecutingTrader	N	6	18	Fixed String	<p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p>								
1672	>PartyDetailStatus	N	1	24	unsigned int	<p>Member status.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Active</td></tr> <tr> <td>1</td><td>Suspend</td></tr> <tr> <td>2</td><td>Rejected</td></tr> </table>	Value	Description	0	Active	1	Suspend	2	Rejected
Value	Description													
0	Active													
1	Suspend													
2	Rejected													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25185	>PartyDetailStatus-Information	N	1	25	unsigned int	Reason for a responder reject						
						<table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>1</td><td>High TRR (TradeToRequest-Ratio) threshold</td></tr><tr><td>2</td><td>Anonymous negotiation blocked by responder</td></tr></tbody></table>	Value	Description	1	High TRR (TradeToRequest-Ratio) threshold	2	Anonymous negotiation blocked by responder
Value	Description											
1	High TRR (TradeToRequest-Ratio) threshold											
2	Anonymous negotiation blocked by responder											
39060	>Pad6	U	6	26	Fixed String	not used						

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10711 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
28764	NegotiationStartTime	N	8	48	UTCTimestamp	Start time of SRQS negotiation.						
48	SecurityID	N	8	56	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
132	BidPx	N	8	64	PriceType	Bid price/rate.						
133	OfferPx	N	8	72	PriceType	Offer price/rate.						
151	LeavesQty	N	8	80	Qty	Open quantity of the SRQS negotiation.						
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 workflow this price can either be a reference price or an underlying price.						
25149	UnderlyingDelta-Percentage	N	8	112	floatDecimal4	The effective underlying delta of a Vola-Strategy.						
126	ExpireTime	N	8	120	UTCTimestamp	Time an entity expires.						
25184	TradeToRequestRatio	N	8	128	floatDecimal4	Ratio indicating amount of Trades to RFQ requested.						
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-Respondents	N	4	156	unsigned int	Total number of Respondents in a SRQS event.						
25202	TradeToQuoteRatio-Position	N	2	160	unsigned int	Ranking position of Ratio of Trades to Quotes.						
537	QuoteType	Y	1	162	unsigned int	Quote Type <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable
Value	Description											
0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)											
1	Tradeable											

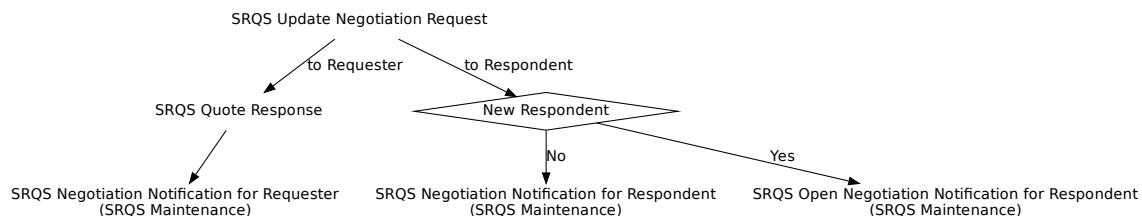
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
28786	QuoteSubType	Y	1	163	unsigned int	<p>Sub-type of QuoteType</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Working Delta</td></tr> <tr> <td>2</td><td>Basis Trade</td></tr> <tr> <td>3</td><td>Regular LDS Negotiation</td></tr> <tr> <td>4</td><td>Negotiate the underlying outside the exchange</td></tr> <tr> <td>5</td><td>Option Volatility Strategy with fixed Underlying price and delta</td></tr> <tr> <td>6</td><td>Option Volatility Strategy - Underlying price is negotiated on exchange</td></tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange										
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555	NoLegs	Y	1	164	Counter	Number of QuotReqLegs repeating group instances.																								
54	Side	N	1	165	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																		
Value	Description																													
1	Buy																													
2	Sell																													
1227	ProductComplex	N	1	166	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	13	Non-Standard Volatility Strategy
Value	Description																													
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13	Non-Standard Volatility Strategy																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1172	RespondentType	Y	1	167	unsigned int	<p>Specifies the type of respondents requested.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Respondents are known during a negotiation</td></tr> <tr> <td>102</td><td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td></tr> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
Value	Description											
1	Respondents are known during a negotiation											
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
2788	TradeAggregation-TransType	N	1	168	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	169	char	<p>Status of the quote.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>A</td><td>Active</td></tr> </table>	Value	Description	A	Active		
Value	Description											
A	Active											
22001	PartyExecutingFirm	N	5	170	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	N	6	175	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
22036	PartyEnteringTrader	N	6	181	Fixed String	<p>The entering user Valid characters: A-Z, 0-9, \x20</p>						
22601	TargetPartyExecuting-Firm	N	5	187	Fixed String	<p>Name of target business unit. Valid characters: A-Z, 0-9, \x20</p>						
22602	TargetPartyExecuting-Trader	N	6	192	Fixed String	<p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p>						
28762	FirmNegotiationID	N	20	198	Fixed String	<p>User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E</p>						
25172	FreeText5	N	132	218	Fixed String	<p>Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
22011	PartyOrder-OriginationTrader	N	132	350	Fixed String	<p>Buy-side user information. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25225	ChargeID	N	132	482	Fixed String	<p>Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39020	Pad2	U	2	614	Fixed String	not used						
<i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i>												
602	>LegSecurityID	Y	8	616	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	624	unsigned int	The ratio of quantity for this individual 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. <table border="1" data-bbox="981 743 1403 884"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Multileg Instrument</td></tr> <tr> <td>2</td><td>Underlying Leg</td></tr> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	633	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="981 997 1403 1138"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	634	Fixed String	not used						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10701 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
28759	QuoteRefPrice	N	8	24	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.
25149	UnderlyingDelta-Percentage	N	8	32	floatDecimal4	The effective underlying delta of a Vola-Strategy.
132	BidPx	N	8	40	PriceType	Bid price/rate.
133	OfferPx	N	8	48	PriceType	Offer price/rate.
38	OrderQty	N	8	56	Qty	Total quantity of the SRQS negotiation.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
28758	NegotiationID	Y	4	68	unsigned int	ID of a SRQS negotiation.
1461	NoTargetPartyIDs	Y	1	72	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
25145	NumberOfResp-DisclosureInstruction	Y	1	73	unsigned int	<p>Instruction to show total number of Respondents in an EnLight event.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes								
Value	Description																			
0	No																			
1	Yes																			
54	Side	N	1	74	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell								
Value	Description																			
1	Buy																			
2	Sell																			
25194	ShowLastDealOn-Closure	Y	1	75	unsigned int	<p>Instruction to show last deal information after negotiation closure</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes								
Value	Description																			
0	No																			
1	Yes																			
537	QuoteType	N	1	76	unsigned int	<p>Quote Type</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td></tr> <tr> <td>1</td><td>Tradeable</td></tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable								
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1	Tradeable																			
28786	QuoteSubType	N	1	77	unsigned int	<p>Sub-type of QuoteType</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Working Delta</td></tr> <tr> <td>2</td><td>Basis Trade</td></tr> <tr> <td>3</td><td>Regular LDS Negotiation</td></tr> <tr> <td>4</td><td>Negotiate the underlying outside the exchange</td></tr> <tr> <td>5</td><td>Option Volatility Strategy with fixed Underlying price and delta</td></tr> <tr> <td>6</td><td>Option Volatility Strategy - Underlying price is negotiated on exchange</td></tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange
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6	Option Volatility Strategy - Underlying price is negotiated on exchange																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1172	RespondentType	N	1	78	unsigned int	<p>Specifies the type of respondents requested.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Respondents are known during a negotiation</td></tr> <tr> <td>102</td><td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td></tr> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
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102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
2788	TradeAggregation-TransType	N	1	79	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	80	char	<p>Status of the quote.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>A</td><td>Active</td></tr> <tr> <td>B</td><td>Closed</td></tr> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	Y	5	81	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	86	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
25172	FreeText5	N	132	92	Fixed String	<p>Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
22011	PartyOrder-OriginationTrader	N	132	224	Fixed String	<p>Buy-side user information. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25225	ChargeID	N	132	356	Fixed String	<p>Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
<i><TargetParties> Cardinality: 0 - 50, Record counter: NoTargetPartyIDs</i>												
20612	>TargetParty-IDExecuting Trader	N	4	488	unsigned int	Anonymous user ID						
25130	>SideDisclosure-Instruction	Y	1	492	unsigned int	<p>Instruction to show side.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25131	>PriceDisclosure-Instruction	Y	1	493	unsigned int	<p>Instruction to show price.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty-DisclosureInstruction	Y	1	494	unsigned int	<p>Instruction to show leaves quantity.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure-Instruction	Y	1	495	unsigned int	<p>Instruction to show last deal price.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25147	>LastQtyDisclosure-Instruction	Y	1	496	unsigned int	<p>Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1(Yes).</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
31814	>Free-Text5Disclosure-Instruction	Y	1	497	unsigned int	<p>Instruction to show FreeText5.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	498	unsigned int	<p>Instruction to show buy-side user information.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25138	>QuoteInstruction	Y	1	499	unsigned int	<p>Quoting instruction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not re-quote</td></tr> <tr> <td>1</td><td>(Re-)Quote</td></tr> </table>	Value	Description	0	Do not re-quote	1	(Re-)Quote
Value	Description											
0	Do not re-quote											
1	(Re-)Quote											

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

13.11 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10712 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
21001	TrdRegTSExecution-Time	N	8	48	UTCTimestamp	Time of the last SRQS Deal						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.														
25149	UnderlyingDelta-Percentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy.														
132	BidPx	N	8	72	PriceType	Bid price/rate.														
133	OfferPx	N	8	80	PriceType	Offer price/rate.														
38	OrderQty	N	8	88	Qty	Total quantity of the SRQS negotiation.														
31	LastPx	N	8	96	PriceType	Price of this fill.														
151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotiation.														
32	LastQty	N	8	112	Qty	Quantity executed in this fill.														
168	EffectiveTime	N	8	120	UTCTimestamp	Time an SRQS STP deal is executed														
779	LastUpdateTime	N	8	128	UTCTimestamp	Creation timestamp of the strategy.														
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-Respondents	N	4	148	unsigned int	Total number of Respondents in a SRQS event.														
537	QuoteType	Y	1	152	unsigned int	Quote Type <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable								
Value	Description																			
0	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 <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange
Value	Description																			
1	Working Delta																			
2	Basis Trade																			
3	Regular LDS Negotiation																			
4	Negotiate the underlying outside the exchange																			
5	Option Volatility Strategy with fixed Underlying price and delta																			
6	Option Volatility Strategy - Underlying price is negotiated on exchange																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1172	RespondentType	N	1	154	unsigned int	<p>Specifies the type of respondents requested. Set for activation of a suspended negotiation.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Respondents are known during a negotiation</td></tr> <tr> <td>102</td><td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td></tr> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
Value	Description											
1	Respondents are known during a negotiation											
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
1461	NoTargetPartyIDs	Y	1	155	Counter	Number of TargetParties records.						
25145	NumberOfResp-DisclosureInstruction	Y	1	156	unsigned int	<p>Instruction to show total number of Respondents in an EnLight event.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
54	Side	N	1	157	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25194	ShowLastDealOn-Closure	Y	1	158	unsigned int	<p>Instruction to show last deal information after negotiation closure</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
2788	TradeAggregation-TransType	N	1	159	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	160	char	<p>Status of the quote.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>A</td><td>Active</td></tr> <tr> <td>B</td><td>Closed</td></tr> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	Y	5	161	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	166	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						

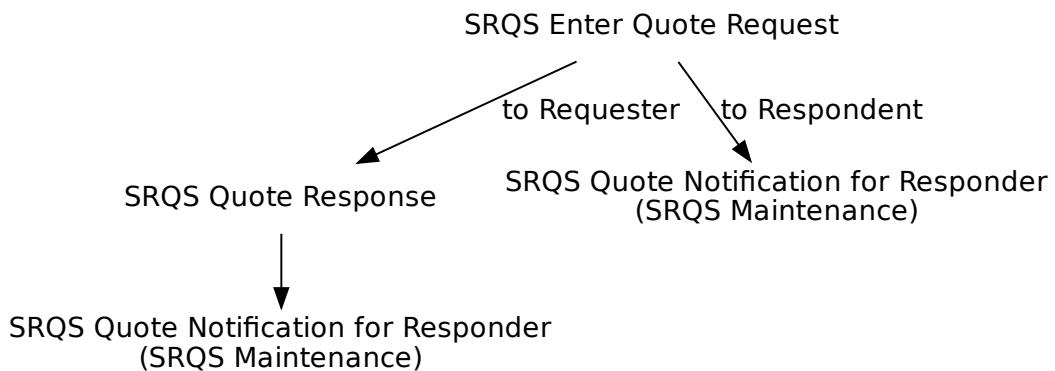
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22036	PartyEnteringTrader	Y	6	172	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
28762	FirmNegotiationID	N	20	178	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E						
25172	FreeText5	N	132	198	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
22011	PartyOrder- OriginationTrader	N	132	330	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	462	Fixed String	Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
39060	Pad6	U	6	594	Fixed String	not used						
<i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>												
20612	>TargetParty- IDExecuting Trader	N	4	600	unsigned int	Anonymous user ID						
25130	>SideDisclosure- Instruction	Y	1	604	unsigned int	Instruction to show side. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure- Instruction	Y	1	605	unsigned int	Instruction to show price. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty- DisclosureInstruction	Y	1	606	unsigned int	Instruction to show leaves quantity. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure- Instruction	Y	1	607	unsigned int	Instruction to show last deal price. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25185	>PartyDetailStatus-Information	N	1	625	unsigned int	Reason for a responder reject						
						<table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>1</td><td>High TRR (TradeToRequest-Ratio) threshold</td></tr><tr><td>2</td><td>Anonymous negotiation blocked by responder</td></tr></tbody></table>	Value	Description	1	High TRR (TradeToRequest-Ratio) threshold	2	Anonymous negotiation blocked by responder
Value	Description											
1	High TRR (TradeToRequest-Ratio) threshold											
2	Anonymous negotiation blocked by responder											
39060	>Pad6	U	6	626	Fixed String	not used						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10702 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
132	BidPx	N	8	24	PriceType	Bid price/rate.
133	OfferPx	N	8	32	PriceType	Offer price/rate.
25149	UnderlyingDelta-Percentage	N	8	40	floatDecimal4	The effective underlying delta of a Vola-Strategy.
134	BidSize	N	8	48	Qty	Quantity of bid.
135	OfferSize	N	8	56	Qty	Quantity of offer.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	64	unsigned int	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.						
20122	PartyIdInvestment-DecisionMaker	N	8	72	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	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 resulting from the order.						
28759	QuoteRefPrice	N	8	88	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.						
62	ValidUntilTime	N	8	96	UTCTimestamp	Time until an entity is valid.						
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.						
28758	NegotiationID	Y	4	108	unsigned int	ID of a SRQS negotiation.						
23002	OrderAttribute-LiquidityProvision	N	1	112	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25124	ExecutingTrader-Qualifier	N	1	113	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	114	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
1815	TradingCapacity	N	1	115	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
22001	PartyExecutingFirm	Y	5	116	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	Y	6	121	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								
25007	FreeText1	N	12	127	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	139	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25009	FreeText3	N	12	151	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25172	FreeText5	N	132	163	Fixed String	<p>Text field</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
77	PositionEffect	N	1	295	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	296	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20032	PartyIDBeneficiary	N	9	298	Fixed String	<p>Final Beneficiary.</p> <p>Valid characters: A-Z, 0-9, \x20</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	307	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	308	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	315	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	347	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	349	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	369	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
39020	Pad2	U	2	374	Fixed String	not used																

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10707 (Quote, MsgType = S)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
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 subscription.						
5948	PartitionID	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
117	QuoteID	N	8	48	unsigned int	System defined unique quote identifier						
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.						
132	BidPx	N	8	64	PriceType	Bid price/rate.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
134	BidSize	N	8	72	Qty	Quantity of bid.								
133	OfferPx	N	8	80	PriceType	Offer price/rate.								
135	OfferSize	N	8	88	Qty	Quantity of offer.								
25149	UnderlyingDelta-Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy.								
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.								
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 party <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Open/Active</td> </tr> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </table>	Value	Description	1	Open/Active	2	Open/Working	3	Closed/Inactive
Value	Description													
1	Open/Active													
2	Open/Working													
3	Closed/Inactive													
1011	MessageEventSource	Y	1	125	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter		
Value	Description													
R	Broadcast to requestor													
Q	Broadcast to quote submitter													
1815	TradingCapacity	N	1	126	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
28747	QuoteCancelReason	N	1	127	unsigned int	Reason for quote cancellation. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>5</td> <td>Expired</td> </tr> </table>	Value	Description	5	Expired				
Value	Description													
5	Expired													
20012	PartyIDExecuting-Trader	N	4	128	unsigned int	Anonymous user ID								
22001	PartyExecutingFirm	N	5	132	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	N	6	137	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22036	PartyEnteringTrader	N	6	143	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
131	QuoteReqID	N	20	149	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E						
25007	FreeText1	N	12	169	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	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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\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 management purposes and indicates whether the order is submitted to open or close a position.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	338	Fixed String	Accounts to book trades and keep positions 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						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	349	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	350	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	357	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	389	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	391	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	411	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																

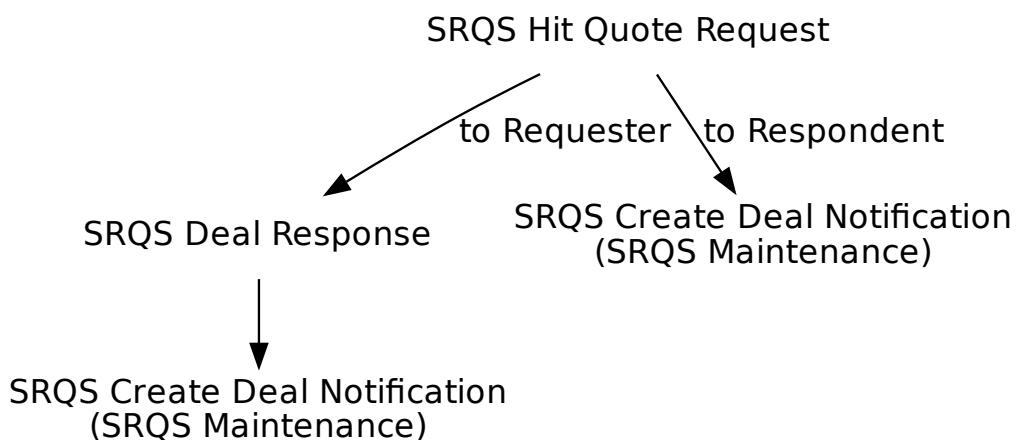
13.14 SRQS Enter Quoting Status Request

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						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10717 (MsgType = b)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
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.						
<i><MessageBody></i>												
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.						
28758	NegotiationID	Y	4	28	unsigned int	ID of a SRQS negotiation.						
28787	QuotingStatus	N	1	32	unsigned int	Quoting status for the executing party <table border="1" data-bbox="984 1325 1397 1448"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Open/Working</td></tr> <tr> <td>3</td><td>Closed/Inactive</td></tr> </table>	Value	Description	2	Open/Working	3	Closed/Inactive
Value	Description											
2	Open/Working											
3	Closed/Inactive											
22001	PartyExecutingFirm	Y	5	33	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	38	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
25172	FreeText5	N	132	44	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10704 (Quote-Response, MsgType = AJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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-Value	N	8	40	PriceType	Limit price for the underlying price

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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	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	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 resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
28758	NegotiationID	Y	4	76	unsigned int	ID of a SRQS negotiation.						
23002	OrderAttribute-LiquidityProvision	N	1	80	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
25124	ExecutingTrader-Qualifier	N	1	81	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.						
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	82	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
1815	TradingCapacity	N	1	83	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1390	TradePublishIndicator	N	1	84	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade		
Value	Description													
0	Do not publish trade													
1	Publish trade													
1724	OrderOrigination	N	1	85	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
30059	HedgingInstruction	N	1	86	unsigned int	<p>Indication for the hedge transaction.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Execute hedge transaction in the closing auction of the underlying</td></tr> </table>	Value	Description	1	Execute hedge transaction in the closing auction of the underlying				
Value	Description													
1	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								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22012	PartyExecutingTrader	Y	6	93	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
1041	FirmTradeID	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 comments 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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	155	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	287	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	288	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20032	PartyIDBeneficiary	N	9	290	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	299	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	300	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	307	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	339	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	341	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	361	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
25241	PartyEndClient-Identification	N	20	366	Fixed String	<p>End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F</p>																
39060	Pad6	U	6	386	Fixed String	not used																
<i><SRQSHitQuoteGrp> Cardinality: 0 - 30, Record counter: NoSRQSQuoteGrps</i>																						
38	>OrderQty	Y	8	392	Qty	Total Order Quantity.																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
117	>QuoteID	Y	8	400	unsigned int	System defined unique quote identifier						
54	>Side	Y	1	408	unsigned int	Side of the order. <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></tbody></table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39070	>Pad7	U	7	409	Fixed String	not used						

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
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10705 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
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 functional reference 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
<i><SRQSQuoteGrp> Cardinality: 0 - 30, Record counter: NoSRQSQuoteGrps</i>						
117	>QuoteID	Y	8	96	unsigned int	System defined unique quote identifier

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10708 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
31	LastPx	Y	8	48	PriceType	Price of this fill.						
32	LastQty	Y	8	56	Qty	Quantity of the SRQS deal.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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-Percentage	N	8	88	floatDecimal4	The effective underlying delta of a Vola-Strategy.						
25151	UnderlyingEffective-DeltaPercentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy.						
879	UnderlyingQty	N	8	104	Qty	Nominal value of an underlying						
30889	UnderlyingPriceStip-Value	N	8	112	PriceType	Limit price for the underlying price						
28758	NegotiationID	Y	4	120	unsigned int	ID of a SRQS negotiation.						
1003	TradeID	Y	4	124	unsigned int	System defined SRQS deal ID.						
1126	OrigTradeID	N	4	128	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.						
939	TrdRptStatus	Y	1	132	unsigned int	Status of the SRQS deal. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> </table>	Value	Description	0	Accepted	4	Pending new
Value	Description											
0	Accepted											
4	Pending new											
856	TradeReportType	N	1	133	unsigned int	Used for negotiations for working delta or basis trades. Only for Trd-RptStatus = 'Accepted' <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </table>	Value	Description	5	No/Was (Replaced)		
Value	Description											
5	No/Was (Replaced)											
1011	MessageEventSource	Y	1	134	char	Receiver of a message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter
Value	Description											
R	Broadcast to requestor											
Q	Broadcast to quote submitter											
54	Side	Y	1	135	unsigned int	Side of the order. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
28769	NoOrderBookItems	N	1	136	Counter							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	N	1	137	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1390	TradePublishIndicator	N	1	138	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade		
Value	Description													
0	Do not publish trade													
1	Publish trade													
30059	HedgingInstruction	N	1	139	unsigned int	<p>Indication for the hedge transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Execute hedge transaction in the closing auction of the underlying</td></tr> </table>	Value	Description	1	Execute hedge transaction in the closing auction of the underlying				
Value	Description													
1	Execute hedge transaction in the closing auction of the underlying													
25219	NoSRQSTargetParty-TrdGrps	Y	1	140	Counter	Number of SRQS deals								
22401	RootPartyExecuting-Firm	N	5	141	Fixed String	<p>Business unit name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22412	RootPartyExecuting-Trader	N	6	146	Fixed String	<p>Owning trader name of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22436	RootPartyEntering-Trader	N	6	152	Fixed String	<p>Entering trader name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
1041	FirmTradeID	N	20	158	Fixed String	<p>User defined deal ID Valid characters: \x01-\x7E</p>								
28762	FirmNegotiationID	N	20	178	Fixed String	<p>User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E</p>								

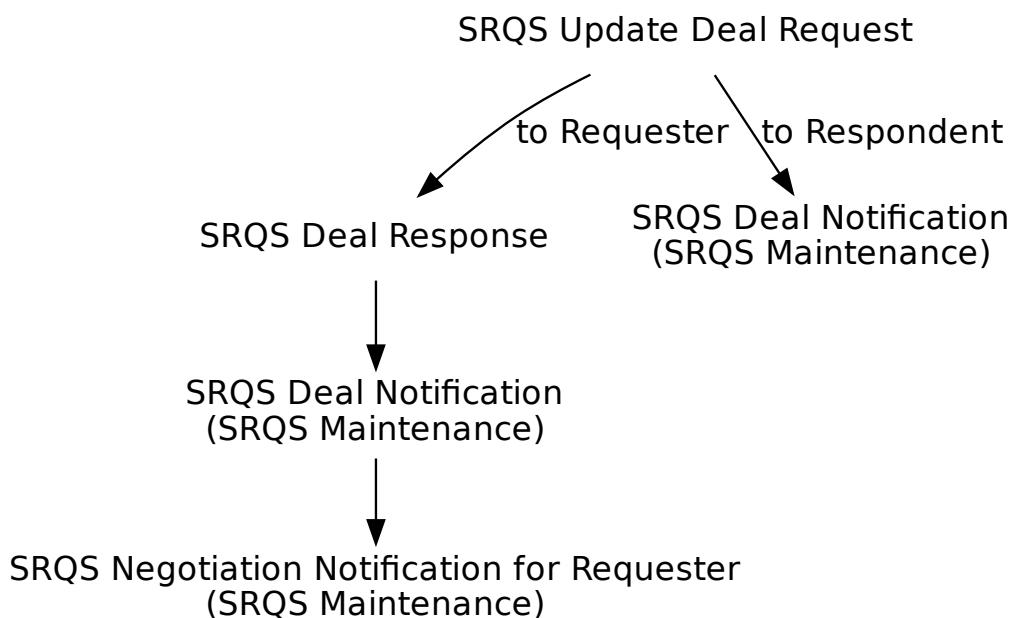
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25007	FreeText1	N	12	198	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25008	FreeText2	N	12	210	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25009	FreeText3	N	12	222	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25172	FreeText5	N	132	234	Fixed String	<p>Text field</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
77	PositionEffect	N	1	366	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	367	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20032	PartyIDBeneficiary	N	9	369	Fixed String	<p>Final Beneficiary.</p> <p>Valid characters: A-Z, 0-9, \x20</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	378	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	379	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	386	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	418	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	420	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	440	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
39030	Pad3	U	3	445	Fixed String	not used																
< <i>OrderBookItemGrp</i> > Cardinality: 0-26, Record counter: NoOrderBookItems																						
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	Y	1	488	unsigned int	Type of market data <table border="1" data-bbox="992 460 1405 595"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Top of book</td></tr> <tr> <td>2</td><td>Price depth (aggregated)</td></tr> </table>	Value	Description	1	Top of book	2	Price depth (aggregated)
Value	Description											
1	Top of book											
2	Price depth (aggregated)											
1173	>MDSubBookType	N	1	489	unsigned int	Sub-type/qualifier of market data <table border="1" data-bbox="992 685 1405 819"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Implied</td></tr> <tr> <td>2</td><td>Volume Weighted Average</td></tr> </table>	Value	Description	1	Implied	2	Volume Weighted Average
Value	Description											
1	Implied											
2	Volume Weighted Average											
39060	>Pad6	U	6	490	Fixed String	not used						
<i><SRQSTargetPartyTrdGrp> Cardinality: 1 - 30, Record counter: NoSRQSTargetPartyTrdGrps</i>												
1009	>SideLastQty	Y	8	0	Qty	Fill quantity for the original T7 strategy.						
117	>QuoteID	Y	8	8	unsigned int	System defined unique quote identifier						
20612	>TargetParty-IDExecutingTrader	N	4	16	unsigned int	Owning User ID.						
22601	>TargetParty-ExecutingFirm	N	5	20	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	>TargetParty-ExecutingTrader	N	6	25	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
22636	>TargetParty-EnteringTrader	N	6	31	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
39030	>Pad3	U	3	37	Fixed String	not used						

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10706 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
30889	UnderlyingPriceStip-Value	N	8	24	PriceType	Limit price for the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
810	UnderlyingPx	N	8	32	PriceType	Underlying price associated with a derivative instrument.								
32	LastQty	N	8	40	Qty	Quantity executed in this fill.								
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.								
28758	NegotiationID	Y	4	52	unsigned int	ID of a SRQS negotiation.								
1003	TradeID	Y	4	56	unsigned int	System defined SRQS deal ID.								
856	TradeReportType	Y	1	60	unsigned int	The TradeReportType is used to finalize a pending deal (Accept) or to reject a pending deal (Trade_report_cancel) or to reject a pending cancelled deal (Decline). <table border="1" data-bbox="992 831 1405 999"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Accept</td></tr> <tr> <td>3</td><td>Decline</td></tr> <tr> <td>6</td><td>Trade Report Cancel</td></tr> </table>	Value	Description	2	Accept	3	Decline	6	Trade Report Cancel
Value	Description													
2	Accept													
3	Decline													
6	Trade Report Cancel													
939	TrdRptStatus	N	1	61	unsigned int	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 pending/working deal to final (Accepted). <table border="1" data-bbox="992 1280 1405 1448"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Accepted</td></tr> <tr> <td>4</td><td>Pending new</td></tr> <tr> <td>9</td><td>Deemed verified</td></tr> </table>	Value	Description	0	Accepted	4	Pending new	9	Deemed verified
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								

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10709 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
30889	UnderlyingPriceStip-Value	N	8	48	PriceType	Limit price for the underlying price						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
810	UnderlyingPx	N	8	56	PriceType	Underlying price associated with a derivative instrument.												
31	LastPx	N	8	64	PriceType	Price of this fill.												
32	LastQty	N	8	72	Qty	Quantity executed in this fill.												
28758	NegotiationID	Y	4	80	unsigned int	ID of a SRQS negotiation.												
1003	TradeID	Y	4	84	unsigned int	System defined SRQS deal ID.												
1663	RequestingPartySub-IDType	N	2	88	unsigned int	Party type initiating SRQS deal deletion												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5000</td><td>Requester</td></tr> <tr> <td>5001</td><td>Responder</td></tr> <tr> <td>5002</td><td>Both (Requester and Responder)</td></tr> <tr> <td>5003</td><td>System</td></tr> </table>	Value	Description	5000	Requester	5001	Responder	5002	Both (Requester and Responder)	5003	System		
Value	Description																	
5000	Requester																	
5001	Responder																	
5002	Both (Requester and Responder)																	
5003	System																	
939	TrdRptStatus	Y	1	90	unsigned int	Status of the SRQS deal.												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Accepted</td></tr> <tr> <td>4</td><td>Pending new</td></tr> <tr> <td>2</td><td>Cancelled</td></tr> <tr> <td>7</td><td>Terminated</td></tr> <tr> <td>9</td><td>Deemed verified</td></tr> </table>	Value	Description	0	Accepted	4	Pending new	2	Cancelled	7	Terminated	9	Deemed verified
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												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>100</td><td>Deal cancellation pending</td></tr> <tr> <td>101</td><td>Deal cancellation declined</td></tr> <tr> <td>102</td><td>Deal cancellation approved</td></tr> </table>	Value	Description	100	Deal cancellation pending	101	Deal cancellation declined	102	Deal cancellation approved				
Value	Description																	
100	Deal cancellation pending																	
101	Deal cancellation declined																	
102	Deal cancellation approved																	
1011	MessageEventSource	Y	1	92	char	Receiver of a message.												
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>R</td><td>Broadcast to requestor</td></tr> <tr> <td>Q</td><td>Broadcast to quote submitter</td></tr> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter						
Value	Description																	
R	Broadcast to requestor																	
Q	Broadcast to quote submitter																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	N	1	93	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
25219	NoSRQSTargetParty-TrdGrps	N	1	94	Counter	Number of SRQS deals								
22401	RootPartyExecuting-Firm	N	5	95	Fixed String	<p>Business unit name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22412	RootPartyExecuting-Trader	N	6	100	Fixed String	<p>Owning trader name of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22436	RootPartyEntering-Trader	N	6	106	Fixed String	<p>Entering trader name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
1041	FirmTradeID	N	20	112	Fixed String	<p>User defined deal ID Valid characters: \x01-\x7E</p>								
28762	FirmNegotiationID	N	20	132	Fixed String	<p>User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E</p>								
25007	FreeText1	N	12	152	Fixed String	<p>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</p>								
25008	FreeText2	N	12	164	Fixed String	<p>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</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25009	FreeText3	N	12	176	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25172	FreeText5	N	132	188	Fixed String	<p>Text field</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
77	PositionEffect	N	1	320	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	321	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20032	PartyIDBeneficiary	N	9	323	Fixed String	<p>Final Beneficiary.</p> <p>Valid characters: A-Z, 0-9, \x20</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	332	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	333	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	340	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	372	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	374	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	394	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
39000	Pad1	U	1	399	Fixed String	not used																
<SRQSTargetPartyTrdGrp> Cardinality: 1 - 30, Record counter: NoSRQSTargetPartyTrdGrps																						
1009	>SideLastQty	U	8	400	Qty	not used																
117	>QuoteID	U	8	408	unsigned int	not used																
20612	>TargetParty-IDExecutingTrader	N	4	416	unsigned int	Owning User ID.																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22601	>TargetParty-ExecutingFirm	N	5	420	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-ExecutingTrader	N	6	425	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
22636	>TargetParty-EnteringTrader	N	6	431	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
39030	>Pad3	U	3	437	Fixed String	not used

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
168	EffectiveTime	N	8	48	UTCTimestamp	Time an SRQS STP deal is executed						
28758	NegotiationID	Y	4	56	unsigned int	ID of a SRQS negotiation.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
276	QuoteCondition	Y	1	60	char	Status of the quote. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>8</td><td>Expired</td></tr></table>	Value	Description	8	Expired
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				

13.21 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10713 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
28759	QuoteRefPrice	N	8	48	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price.														
25149	UnderlyingDelta-Percentage	N	8	56	floatDecimal4	The effective underlying delta of a Vola-Strategy.														
132	BidPx	N	8	64	PriceType	Bid price/rate.														
133	OfferPx	N	8	72	PriceType	Offer price/rate.														
31	LastPx	N	8	80	PriceType	Price of this fill.														
151	LeavesQty	N	8	88	Qty	Open quantity of the SRQS negotiation.														
32	LastQty	N	8	96	Qty	Quantity executed in this fill.														
168	EffectiveTime	N	8	104	UTCTimestamp	Time an SRQS STP deal is executed														
779	LastUpdateTime	N	8	112	UTCTimestamp	Creation timestamp of the strategy.														
25201	TradeToQuoteRatio	N	8	120	floatDecimal4	Ratio of Trades to Quotes.														
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation.														
25150	NumberOf-Respondents	N	4	132	unsigned int	Total number of Respondents in a SRQS event.														
25202	TradeToQuoteRatio-Position	N	2	136	unsigned int	Ranking position of Ratio of Trades to Quotes.														
537	QuoteType	Y	1	138	unsigned int	<p>Quote Type</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </table>	Value	Description	0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)	1	Tradeable								
Value	Description																			
0	Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)																			
1	Tradeable																			
28786	QuoteSubType	Y	1	139	unsigned int	<p>Sub-type of QuoteType</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </table>	Value	Description	1	Working Delta	2	Basis Trade	3	Regular LDS Negotiation	4	Negotiate the underlying outside the exchange	5	Option Volatility Strategy with fixed Underlying price and delta	6	Option Volatility Strategy - Underlying price is negotiated on exchange
Value	Description																			
1	Working Delta																			
2	Basis Trade																			
3	Regular LDS Negotiation																			
4	Negotiate the underlying outside the exchange																			
5	Option Volatility Strategy with fixed Underlying price and delta																			
6	Option Volatility Strategy - Underlying price is negotiated on exchange																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25138	QuoteInstruction	Y	1	140	unsigned int	<p>Quoting instruction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not re-quote</td></tr> <tr> <td>1</td><td>(Re-)Quote</td></tr> </table>	Value	Description	0	Do not re-quote	1	(Re-)Quote
Value	Description											
0	Do not re-quote											
1	(Re-)Quote											
54	Side	N	1	141	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2788	TradeAggregation-TransType	N	1	142	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
276	QuoteCondition	Y	1	143	char	<p>Status of the quote.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>A</td><td>Active</td></tr> <tr> <td>B</td><td>Closed</td></tr> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	N	5	144	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	N	6	149	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
22036	PartyEnteringTrader	N	6	155	Fixed String	<p>The entering user Valid characters: A-Z, 0-9, \x20</p>						
22601	TargetPartyExecuting-Firm	N	5	161	Fixed String	<p>Name of target business unit. Valid characters: A-Z, 0-9, \x20</p>						
22602	TargetPartyExecuting-Trader	N	6	166	Fixed String	<p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p>						
28762	FirmNegotiationID	N	20	172	Fixed String	<p>User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E</p>						
25172	FreeText5	N	132	192	Fixed String	<p>Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
22011	PartyOrder-OriginatingTrader	N	132	324	Fixed String	<p>Buy-side user information. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25225	ChargeID	N	132	456	Fixed String	Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39040	Pad4	U	4	588	Fixed String	not used

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.

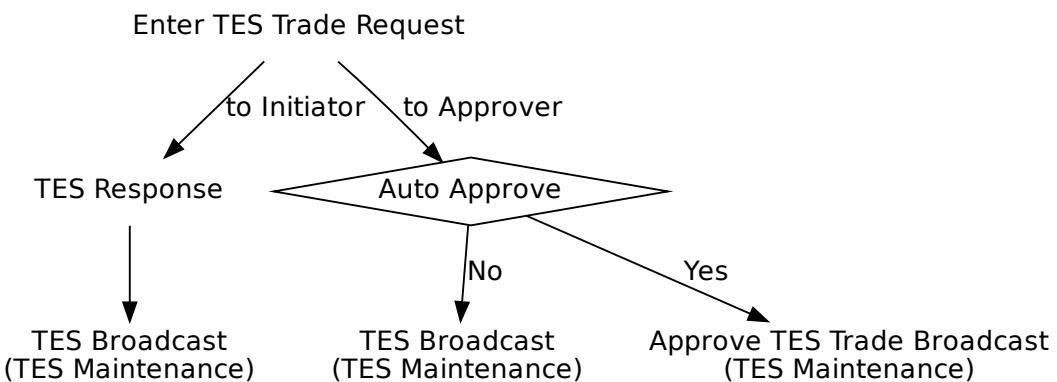
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10714 (QuoteStatusReport, MsgType = A1)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeader>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						

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

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10600 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].
1860	RelatedTradeQuantity	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 instrument. Only applicable for TrdType (1017) Delta Neutral Trade at Market [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	Y	4	96	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	100	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	104	LocalMktDate	Underlying security's maturity 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-SegmentID	N	4	112	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (1017) Delta Neutral Trade at Market [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
828	TrdType	Y	2	116	unsigned int	<p>Type of TES trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> </table>	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												
Value	Description																																			
1	Block Trade																																			
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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	118	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																			
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12	Scaled Simple Instrument																																			
13	Non-Standard Volatility Strategy																																			
14	Total Return Future Strategy																																			
856	TradeReportType	Y	1	119	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	0	Submit																										
Value	Description																																			
0	Submit																																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1390	TradePublishIndicator	Y	1	120	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade				
Value	Description															
0	Do not publish trade															
1	Publish trade															
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	<p>ID of settlement location.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Clearstrem Banking Frankfurt</td></tr> <tr> <td>2</td><td>Clearstrem Banking Luxembourg</td></tr> <tr> <td>3</td><td>CLS Group</td></tr> <tr> <td>4</td><td>Euroclear</td></tr> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstrem Banking Frankfurt															
2	Clearstrem Banking Luxembourg															
3	CLS Group															
4	Euroclear															
29008	HedgeType	N	1	127	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFT-Index Futures Trade [mandatory].</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Duration Hedge</td></tr> <tr> <td>1</td><td>Nominal Hedge</td></tr> <tr> <td>2</td><td>Price Factor Hedge</td></tr> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25199	SwapClearer	N	1	128	unsigned int	<p>Swap clearer for EFS Trades only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Eurex Clearing</td></tr> <tr> <td>1</td><td>Non-Eurex Clearing</td></tr> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing
Value	Description											
0	Eurex Clearing											
1	Non-Eurex Clearing											
28583	TradeReportText	N	20	129	Fixed String	<p>User defined TES ID.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
571	TradeReportID	N	20	149	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>						
309	UnderlyingSecurityID	N	12	169	ISIN	<p>Underlying security's ID (ISIN).</p> <p>To be set for TrdType (1001) EFP-Fin Trade [mandatory].</p> <p>Valid characters: A-Z, 0-9, \x20</p>						
307	UnderlyingSecurity-Desc	N	30	181	Fixed String	<p>Description of the Underlying security.</p> <p>To be set for TrdType (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>						
318	UnderlyingCurrency	N	3	211	CurrencyType	<p>Underlying security's currency.</p> <p>To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: A-Z, 0-9, \x20</p>						
306	UnderlyingIssuer	N	30	214	Fixed String	<p>The issuer or name of the underlying security.</p> <p>To be set for TrdType (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>						
39040	Pad4	U	4	244	Fixed String	not used						
<i><SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>												
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-RuleID	N	4	260	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).						
54	>Side	Y	1	264	unsigned int	<p>Side of the TES trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22001	>PartyExecutingFirm	Y	5	265	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	270	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	276	Fixed String	not used						
<i><TrdInstrmntLegGrp> Cardinality: 0-20, Record counter: NoLegs</i>												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	16	Qty	not used						
<i><InstrumentEventGrp> Cardinality: 0-2, Record counter: NoEvents</i>												
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </table>	Value	Description	8	Swap Start Date	9	Swap End Date
Value	Description											
8	Swap Start Date											
9	Swap End Date											
39030	>Pad3	U	3	5	Fixed String	not used						
<i><InstrumentAttributeGrp> Cardinality: 0-6, Record counter: NoInstrAttrib</i>												

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

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

14.2 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
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
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
<i><MessageBody></i>						
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

14.3 TES Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10604 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
2546	RelatedMarket-SegmentID	N	4	144	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (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. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
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																							
30354	VarTextLen	N	2	154	Counter	Number of used bytes for field VarText (30355).																		
856	TradeReportType	Y	1	156	unsigned int	Type of Trade Report <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </table>	Value	Description	0	Submit	2	Accept	5	No/Was (Replaced)	11	Alleged New	13	Alleged No/Was						
Value	Description																							
0	Submit																							
2	Accept																							
5	No/Was (Replaced)																							
11	Alleged New																							
13	Alleged No/Was																							
939	TrdRptStatus	N	1	157	unsigned int	Overall status of the TES trade, for Initiator only <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> <tr> <td>9</td> <td>Deemed verified</td> </tr> </table>	Value	Description	0	Accepted	4	Pending new	9	Deemed verified										
Value	Description																							
0	Accepted																							
4	Pending new																							
9	Deemed verified																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
1227	ProductComplex	N	1	158	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																			
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13	Non-Standard Volatility Strategy																																			
14	Total Return Future Strategy																																			
1390	TradePublishIndicator	Y	1	159	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade																								
Value	Description																																			
0	Do not publish trade																																			
1	Publish trade																																			
864	NoEvents	Y	1	160	Counter	Number of repeating EventType entries.																														
870	NoInstrAttrib	Y	1	161	Counter	Number of repeating InstrAttribType entries.																														
887	NoUnderlyingStips	Y	1	162	Counter	Number of underlying stipulation entries.																														
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-Grp entries (number of legs for user provided leg trade prices).																														
31555	NoLegClearingPrices	Y	1	165	Counter	Number of ClearingPriceLeg repeating group instances.																														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20010	PartyIDSettlement-Location	N	1	166	unsigned int	<p>ID of settlement location.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Clearstrem Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstrem Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstrem Banking Frankfurt															
2	Clearstrem Banking Luxembourg															
3	CLS Group															
4	Euroclear															
29008	HedgeType	N	1	167	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFT-Index Futures Trade [mandatory].</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															
25199	SwapClearer	N	1	168	unsigned int	<p>Swap clearer for EFS Trades only.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing				
Value	Description															
0	Eurex Clearing															
1	Non-Eurex Clearing															
1011	MessageEventSource	Y	1	169	char	<p>Receiver of a message.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver				
Value	Description															
I	Broadcast to initiator															
A	Broadcast to approver															
28583	TradeReportText	N	20	170	Fixed String	<p>User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>										
571	TradeReportID	N	20	190	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>										
22401	RootPartyExecuting-Firm	Y	5	210	Fixed String	<p>Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	Y	6	215	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \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-Desc	N	30	233	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	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

<SideAllocGrpBC> Cardinality: 1- 99, Record counter: NoSideAllocs

80	>AllocQty	Y	8	296	Qty	Quantity of the particular trade side in the TES trade.						
25198	>ReversalApproval-Time	U	8	304	UTCTimestamp	not used						
467	>IndividualAllocID	Y	4	312	unsigned int	Unique identifier for a TES trade side.						
25180	>TESEnrichment-RuleID	N	4	316	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).						
22001	>PartyExecutingFirm	Y	5	320	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	325	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20						
54	>Side	Y	1	331	unsigned int	Side of the TES trade. <table border="1" data-bbox="976 1785 1405 1909"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

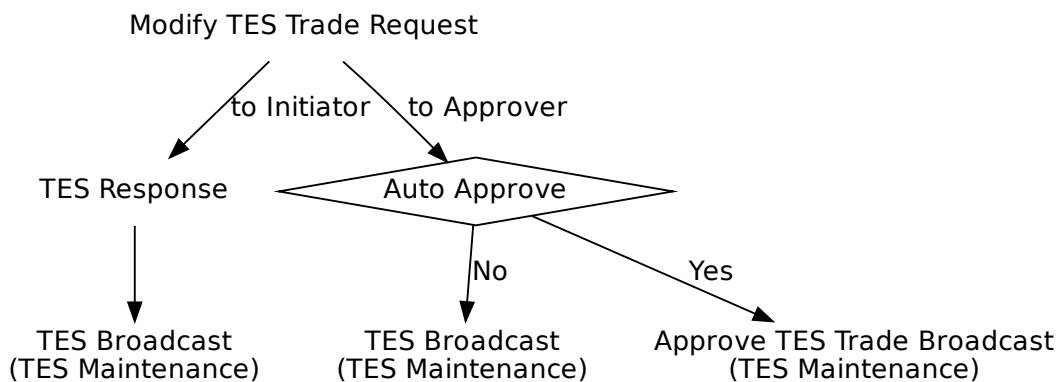
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1840	>TradeAllocStatus	Y	1	332	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Pending</td></tr> <tr> <td>2</td><td>Approved</td></tr> <tr> <td>3</td><td>Auto Approved</td></tr> <tr> <td>4</td><td>Uploaded</td></tr> <tr> <td>5</td><td>Canceled</td></tr> <tr> <td>7</td><td>Pending Reversal</td></tr> <tr> <td>8</td><td>Side Approved Reversal</td></tr> <tr> <td>9</td><td>Reversed</td></tr> <tr> <td>10</td><td>Cancelled Reversal</td></tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
2	Approved																									
3	Auto Approved																									
4	Uploaded																									
5	Canceled																									
7	Pending Reversal																									
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9	Reversed																									
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39030	>Pad3	U	3	333	Fixed String	not used																				
< <i>TrdInstrmntLegGrp</i> > Cardinality: 0-20, Record counter: NoLegs																										
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																				
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687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg																				
< <i>InstrumentEventGrp</i> > Cardinality: 0-2, Record counter: NoEvents																										
866	>EventDate	Y	4	0	LocalMktDate	<p>Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].</p>																				
865	>EventType	Y	1	4	unsigned int	<p>Identifier for an Instrument Event.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>8</td><td>Swap Start Date</td></tr> <tr> <td>9</td><td>Swap End Date</td></tr> </table>	Value	Description	8	Swap Start Date	9	Swap End Date														
Value	Description																									
8	Swap Start Date																									
9	Swap End Date																									
39030	>Pad3	U	3	5	Fixed String	not used																				
< <i>TrdClearingPriceLegGrp</i> > Cardinality: 0-20, Record counter: NoLegClearingPrices																										
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																				
31596	>LegClearingTrade- Price	Y	8	8	PriceType																					
< <i>InstrumentAttributeGrp</i> > Cardinality: 0-6, Record counter: NoInstrAttrib																										

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

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

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”.



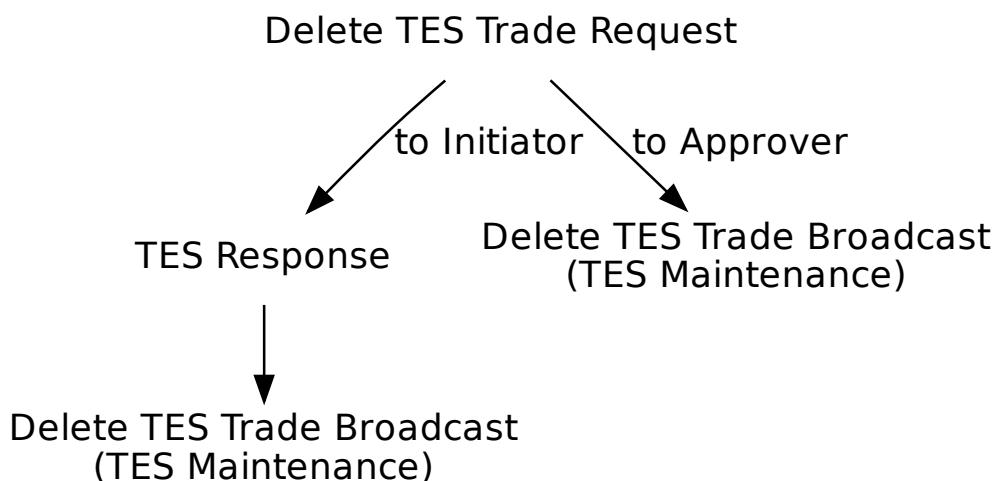
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
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	RelatedMarket-SegmentID	N	4	68	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	72	unsigned int	Type of TES trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
Value	Description																							
1	Block Trade																							
12	Exchange for Swap																							
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1001	EFP-Fin Trade																							
1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
1017	Delta Neutral Trade at Market																							
856	TradeReportType	Y	1	74	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </table>	Value	Description	5	No/Was (Replaced)														
Value	Description																							
5	No/Was (Replaced)																							
1390	TradePublishIndicator	Y	1	75	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade												
Value	Description																							
0	Do not publish trade																							
1	Publish trade																							
28709	NoSideAllocs	Y	1	76	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade.																		
555	NoLegs	Y	1	77	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).																		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25199	SwapClearer	N	1	78	unsigned int	Swap clearer for EFS Trades only. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing
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	Pad1	U	1	119	Fixed String	not used						
<i><SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>												
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- RuleID	N	4	132	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).						
54	>Side	Y	1	136	unsigned int	Side of the TES trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
22001	>PartyExecutingFirm	Y	5	137	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting- Trader	Y	6	142	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	148	Fixed String	not used						
<i><TrdInstrmntLegGrp> Cardinality: 0 - 20, Record counter: NoLegs</i>												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	16	Qty	not used						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.																		
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (1017) Delta Neutral Trade at Market [mandatory].																		
828	TrdType	Y	2	40	unsigned int	Type of TES trade. <table border="1" data-bbox="984 786 1397 1201"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
Value	Description																							
1	Block Trade																							
12	Exchange for Swap																							
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1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
1017	Delta Neutral Trade at Market																							
856	TradeReportType	Y	1	42	unsigned int	Type of Trade Report <table border="1" data-bbox="984 1291 1397 1370"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </table>	Value	Description	6	Trade Report Cancel														
Value	Description																							
6	Trade Report Cancel																							
571	TradeReportID	N	20	43	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																		
39000	Pad1	U	1	63	Fixed String	not used																		

14.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

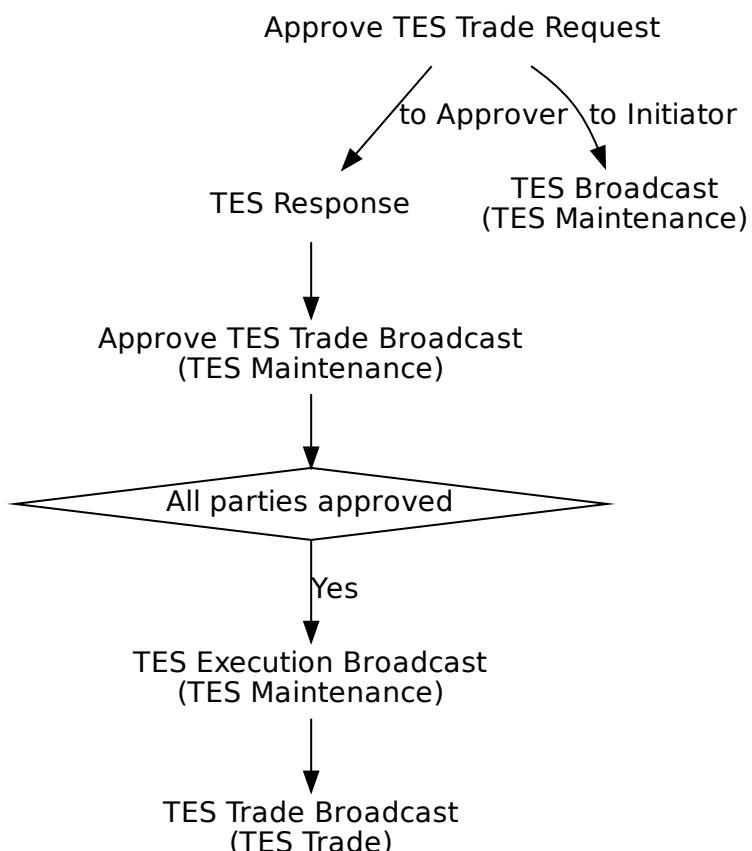
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10606 (TradeCaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.																		
2489	PackagelD	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																		
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.																		
828	TrdType	Y	2	60	unsigned int	<p>Type of TES trade.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
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																							
285	DeleteReason	Y	1	62	unsigned int	<p>Reason for deletion.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> <tr> <td>105</td> <td>Deletion of Instrument</td> </tr> <tr> <td>106</td> <td>Suspension of Instrument</td> </tr> <tr> <td>107</td> <td>Deletion caused by a pre-trade risk event</td> </tr> </table>	Value	Description	100	Deletion via the TES Delete Request	101	Automatic deletion due to TES Activity State Change	102	Automatic deletion due to instrument expiration	103	Deletion caused by Clearing/Risk stop	104	Deletion caused by Trading stop	105	Deletion of Instrument	106	Suspension of Instrument	107	Deletion caused by a pre-trade risk event
Value	Description																							
100	Deletion via the TES Delete Request																							
101	Automatic deletion due to TES Activity State Change																							
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103	Deletion caused by Clearing/Risk stop																							
104	Deletion caused by Trading stop																							
105	Deletion of Instrument																							
106	Suspension of Instrument																							
107	Deletion caused by a pre-trade risk event																							
856	TradeReportType	Y	1	63	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </table>	Value	Description	6	Trade Report Cancel														
Value	Description																							
6	Trade Report Cancel																							

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><MessageBody></i>						
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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	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	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 resulting from the order.
80	AllocQty	Y	8	48	Qty	Quantity of the particular trade side in the TES trade.
2489	PackageID	Y	4	56	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
2546	RelatedMarket-SegmentID	N	4	72	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	76	unsigned int	Type of TES trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
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																							
1815	TradingCapacity	Y	1	78	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker										
Value	Description																							
1	Customer (Agency)																							
5	Principal (Proprietary)																							
6	Market Maker																							
856	TradeReportType	Y	1	79	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>2</td> <td>Accept</td> </tr> </table>	Value	Description	2	Accept														
Value	Description																							
2	Accept																							
54	Side	Y	1	80	unsigned int	Side of the TES trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
23002	OrderAttribute-LiquidityProvision	Y	1	81	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision												
Value	Description																							
1	Liquidity provision																							
0	No liquidity provision																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	82	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	N	1	83	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	OrderAttributeRisk-Reduction	N	1	84	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	OrderOrigination	N	1	85	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
571	TradeReportID	N	20	86	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	PositionEffect	Y	1	106	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
22001	PartyExecutingFirm	Y	5	107	Fixed String	<p>Approving business unit. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	112	Fixed String	<p>Approving user name. Valid characters: A-Z, 0-9, \x20</p>						
1	Account	N	2	118	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
25007	FreeText1	N	12	120	Fixed String	<p>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</p>						
25008	FreeText2	N	12	132	Fixed String	<p>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</p>						
25009	FreeText3	N	12	144	Fixed String	<p>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</p>						
20096	PartyIDTakeUp-TradingFirm	N	5	156	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>						
20038	PartyIDPosition-Account	N	32	161	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
20013	PartyIDOrder-OriginatnFirm	N	7	193	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>						
20032	PartyIDBeneficiary	N	9	200	Fixed String	<p>Final Beneficiary. Valid characters: A-Z, 0-9, \x20</p>						

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-Inst	N	1	211	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
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D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	212	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25241	PartyEndClient-Identification	N	20	232	Fixed String	<p>End client identifier.</p> <p>Valid characters: A-Z, 0-9, \x20, \x5F</p>																
39040	Pad4	U	4	252	Fixed String	not used																

14.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10607 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	96	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
1650	RelatedSecurityID	N	8	104	signed int	Instrument ID of the related instrument. 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	MarketSegmentID	Y	4	128	signed int	Product identifier.
2489	PackagID	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-Date	N	4	144	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	148	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradID	N	4	152	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
2546	RelatedMarket-SegmentID	N	4	156	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (1017) Delta Neutral Trade at Market [mandatory].																		
28758	NegotiationID	N	4	160	unsigned int	ID of a SRQS negotiation.																		
25180	TESEnrichmentRule-ID	N	4	164	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).																		
25181	AutoApprovalRuleID	N	4	168	unsigned int	Auto Approval Rule ID applied for TES trade approval																		
828	TrdType	Y	2	172	unsigned int	Type of TES trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </table>	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
Value	Description																							
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1017	Delta Neutral Trade at Market																							
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. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
1390	TradePublishIndicator	Y	1	177	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade												
Value	Description																							
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
1227	ProductComplex	N	1	178	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																			
1	Simple instrument																																			
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12	Scaled Simple Instrument																																			
13	Non-Standard Volatility Strategy																																			
14	Total Return Future Strategy																																			
856	TradeReportType	Y	1	179	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Accept</td></tr> </table>	Value	Description	2	Accept																										
Value	Description																																			
2	Accept																																			
939	TrdRptStatus	N	1	180	unsigned int	<p>Overall status of the TES trade, for Initiator only</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Pending new</td></tr> </table>	Value	Description	4	Pending new																										
Value	Description																																			
4	Pending new																																			
1815	TradingCapacity	Y	1	181	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker																						
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
20010	PartyIDSettlement-Location	N	1	182	unsigned int	<p>ID of settlement location.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Clearstrem Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstrem Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxembourg	3	CLS Group	4	Euroclear										
Value	Description																									
1	Clearstrem Banking Frankfurt																									
2	Clearstrem Banking Luxembourg																									
3	CLS Group																									
4	Euroclear																									
1840	TradeAllocStatus	Y	1	183	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
2	Approved																									
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5	Canceled																									
7	Pending Reversal																									
8	Side Approved Reversal																									
9	Reversed																									
10	Cancelled Reversal																									
29008	HedgeType	N	1	184	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFT-Index Futures Trade [mandatory].</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge												
Value	Description																									
0	Duration Hedge																									
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2	Price Factor Hedge																									
555	NoLegs	Y	1	185	Counter	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.																				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1011	MessageEventSource	Y	1	189	char	<p>Receiver of a message.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>I</td><td>Broadcast to initiator</td></tr> <tr> <td>A</td><td>Broadcast to approver</td></tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver
Value	Description											
I	Broadcast to initiator											
A	Broadcast to approver											
571	TradeReportID	N	20	190	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>						
22001	PartyExecutingFirm	Y	5	210	Fixed String	<p>Owning business unit name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	215	Fixed String	<p>Owning user name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>						
20007	PartyIDEnteringFirm	Y	1	221	unsigned int	<p>Entering Entity ID.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Participant</td></tr> <tr> <td>2</td><td>Market Supervision</td></tr> </table>	Value	Description	1	Participant	2	Market Supervision
Value	Description											
1	Participant											
2	Market Supervision											
22036	PartyEnteringTrader	Y	6	222	Fixed String	<p>The entering user</p> <p>Valid characters: A-Z, 0-9, \x20</p>						
77	PositionEffect	Y	1	228	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
22401	RootPartyExecuting-Firm	N	5	229	Fixed String	<p>Participant Short Name.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
22412	RootPartyExecuting-Trader	N	6	234	Fixed String	<p>Owning User Short Name.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>						
25007	FreeText1	N	12	240	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						

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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-TradingFirm	N	5	276	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
1	Account	N	2	281	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20038	PartyIDPosition-Account	N	32	283	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A
20013	PartyIDOrder-OrigininationFirm	N	7	315	Fixed String	External Member ID. 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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	333	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	334	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
309	UnderlyingSecurityID	N	12	354	ISIN	<p>Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory].</p> <p>Valid characters: A-Z, 0-9, \x20</p>																
307	UnderlyingSecurity-Desc	N	30	366	Fixed String	<p>Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>																
318	UnderlyingCurrency	N	3	396	CurrencyType	<p>Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: A-Z, 0-9, \x20</p>																

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						
< <i>TrdInstrmntLegGrp</i> > Cardinality: 0 - 20, Record counter: NoLegs												
602	>LegSecurityID	Y	8	432	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	440	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	448	Qty	not used						
< <i>InstrumentEventGrp</i> > Cardinality: 0 - 2, Record counter: NoEvents												
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </table>	Value	Description	8	Swap Start Date	9	Swap End Date
Value	Description											
8	Swap Start Date											
9	Swap End Date											
39030	>Pad3	U	3	5	Fixed String	not used						
< <i>InstrumentAttributeGrp</i> > Cardinality: 0 - 6, Record counter: NoInstrAttrib												

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

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

14.9 TES Status Broadcast

This message informs about the TES status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10615 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </table>	Value	Description	7	TES Maintenance	8	TES Trade
Value	Description											
7	TES Maintenance											
8	TES Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												

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. <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>101</td><td>Start of Service</td></tr><tr><td>104</td><td>End of Service</td></tr></tbody></table>	Value	Description	101	Start of Service	104	End of Service
Value	Description											
101	Start of Service											
104	End of Service											
39030	Pad3	U	3	45	Fixed String	not used						

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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						
<i><RBCHeader></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. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.																		
2489	PackagelD	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																		
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.																		
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.																		
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1" style="margin-left: 20px;"> <tr><th>Value</th><th>Description</th></tr> <tr><td>1</td><td>Block Trade</td></tr> <tr><td>12</td><td>Exchange for Swap</td></tr> <tr><td>1000</td><td>Vola Trade</td></tr> <tr><td>1001</td><td>EFP-Fin Trade</td></tr> <tr><td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr><td>1004</td><td>Trade at Market</td></tr> <tr><td>1017</td><td>Delta Neutral Trade at Market</td></tr> </table>	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
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																							
856	TradeReportType	Y	1	66	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr><th>Value</th><th>Description</th></tr> <tr><td>2</td><td>Accept</td></tr> </table>	Value	Description	2	Accept														
Value	Description																							
2	Accept																							
54	Side	Y	1	67	unsigned int	Side of the TES trade. <table border="1" style="margin-left: 20px;"> <tr><th>Value</th><th>Description</th></tr> <tr><td>1</td><td>Buy</td></tr> <tr><td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
939	TrdRptStatus	N	1	68	unsigned int	Overall status of the TES trade, for Initiator only <table border="1" style="margin-left: 20px;"> <tr><th>Value</th><th>Description</th></tr> <tr><td>0</td><td>Accepted</td></tr> </table>	Value	Description	0	Accepted														
Value	Description																							
0	Accepted																							
1011	MessageEventSource	Y	1	69	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr><th>Value</th><th>Description</th></tr> <tr><td>A</td><td>Broadcast to approver</td></tr> </table>	Value	Description	A	Broadcast to approver														
Value	Description																							
A	Broadcast to approver																							
39020	Pad2	U	2	70	Fixed String	not used																		

14.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (TradeCaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
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1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </table>	Value	Description	8	TES Trade		
Value	Description											
8	TES Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
1596	ClearingTradePrice	N	8	64	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	72	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	80	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	88	signed int	Instrument identifier of the original T7 strategy.
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 Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootParty-IDInvestmentDecision-Maker	N	8	112	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.
25161	BasketTrdMatchID	N	8	120	unsigned int	System defined Basket ID.
25248	OrigBasketTrdMatch-ID	N	8	128	unsigned int	System defined Original Basket ID.
28585	SideLastPx	N	8	136	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	144	Qty	Fill quantity for the original T7 strategy.
2589	RelatedClosePrice	N	8	152	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].
30017	TESExecID	N	4	160	unsigned int	System transaction identifier for a T7 Entry Service transaction.
2489	PackagelD	Y	4	164	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	168	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1003	TradeID	Y	4	172	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	176	LocalMktDate	Business date.
1506	SideTradeID	Y	4	180	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	184	unsigned int	Session ID.
1126	OrigTradeID	N	4	188	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootParty-IDExecutingUnit	Y	4	192	unsigned int	Business Unit ID.
20412	RootParty-IDExecutingTrader	Y	4	196	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	N	4	200	unsigned int	Clearing Business Unit ID.
1851	StrategyLinkID	N	4	204	unsigned int	Corresponds to the Alloc-ID/IndividualAllocID (unique identifier for a TES Trade side).
1649	RelatedSymbol	N	4	208	signed int	Product identifier of the original T7 strategy.
748	TotNumTradeReports	N	4	212	signed int	Number of leg executions of the original strategy order.
28758	NegotiationID	N	4	216	unsigned int	ID of a SRQS negotiation.
25152	SRQSRelatedTradeID	N	4	220	unsigned int	Trade ID out of a SRQS Negotiation Event.
28899	BasketProfileID	N	4	224	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).
762	SecuritySubType	N	4	228	signed int	Sub-type qualification/identification of the SecurityType

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
828	TrdType	N	2	232	unsigned int	<p>Type of TES trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> <tr> <td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	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 triggered trade						
Value	Description																															
1	Block Trade																															
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1007	QTPIP BLOCK TRADE																															
1004	Trade at Market																															
1017	Delta Neutral Trade at Market																															
1006	Eurex/Xetra Enlight triggered trade																															
1227	ProductComplex	N	1	234	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> </table>	Value	Description	1	Simple instrument	10	Flexible Simple Instrument																				
Value	Description																															
1	Simple instrument																															
10	Flexible Simple Instrument																															
28587	RelatedProduct-Complex	N	1	235	unsigned int	<p>Instrument type of the original T7 strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
2	Standard Option Strategy																															
3	Non-Standard Option Strategy																															
4	Volatility Strategy																															
5	Futures Spread																															
6	Inter-Product Spread																															
7	Standard Future Strategy																															
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12	Scaled Simple Instrument																															
13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
54	Side	Y	1	236	unsigned int	<p>Side of the TES trade.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
1815	TradingCapacity	N	1	237	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	Market Maker															
856	TradeReportType	Y	1	238	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </table>	Value	Description	0	Submit	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break
Value	Description															
0	Submit															
1	Alleged															
5	No/Was (Replaced)															
7	(Locked-In) Trade Break															
830	TransferReason	Y	1	239	unsigned int	<p>Identifies the role for which the trade notification is received.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </table>	Value	Description	1	Owner	2	Clearer				
Value	Description															
1	Owner															
2	Clearer															
1390	TradePublishIndicator	Y	1	240	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>Deferred publication to market</td> </tr> <tr> <td>3</td> <td>Published to market</td> </tr> </table>	Value	Description	2	Deferred publication to market	3	Published to market				
Value	Description															
2	Deferred publication to market															
3	Published to market															
25247	OptionalEarly-TerminationIndicator	N	1	241	unsigned int	<p>Indicates whether the counterparties have the right for early termination.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
442	MultiLegReporting-Type	N	1	242	unsigned int	<p>Indicates if the trade resulted from a single order or a multi leg instrument.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Single instrument</td></tr> <tr> <td>2</td><td>Complex instrument</td></tr> </table>	Value	Description	1	Single instrument	2	Complex instrument
Value	Description											
1	Single instrument											
2	Complex instrument											
77	PositionEffect	N	1	243	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
28750	MultilegPriceModel	N	1	244	unsigned int	<p>Price decomposition method for legs of a complex instrument.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>leg level prices provided by system</td></tr> <tr> <td>1</td><td>leg level prices provided by user</td></tr> </table>	Value	Description	0	leg level prices provided by system	1	leg level prices provided by user
Value	Description											
0	leg level prices provided by system											
1	leg level prices provided by user											
23002	OrderAttribute-LiquidityProvision	N	1	245	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
23003	OrderAttributeRisk-Reduction	N	1	246	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											

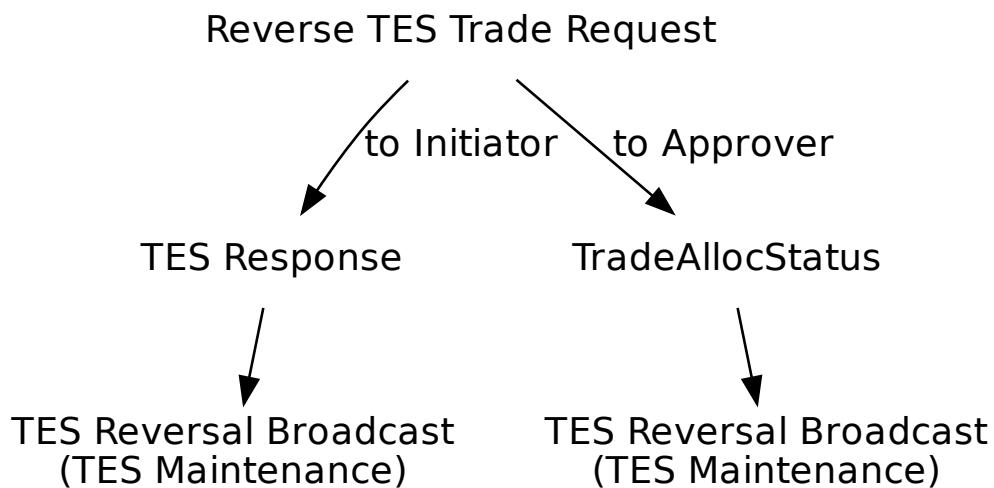
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader-Qualifier	N	1	247	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21622	RootParty- IDInvestmentDecision-MakerQualifier	N	1	248	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1724	OrderOrigination	N	1	249	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
700	ReversalIndicator	N	1	250	unsigned int	<p>Indicator whether the reversal of the TES trade is electronically requested or not</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
2788	TradeAggregation-TransType	N	1	251	unsigned int	<p>Trade Aggregation Identifier.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>New</td></tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
1	Account	N	2	252	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20438	RootPartyIDPosition-Account	N	32	254	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
1031	CustOrderHandling-Inst	N	1	286	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.																
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
25007	FreeText1	N	12	287	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	299	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	311	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
22401	RootPartyExecuting-Firm	Y	5	323	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	Y	6	328	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing-Firm	N	5	334	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22421	RootPartyClearing-Organization	Y	4	339	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20432	RootParty-IDBeneficiary	N	9	343	Fixed String	Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	352	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20413	RootPartyIDOrder-OriginationFirm	N	7	357	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20473	RootParty-IDExecutionVenue	N	4	364	Fixed String	Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1903	RegulatoryTradeID	N	52	368	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z, \x20
25182	BasketPartyContra-Firm	N	5	420	Fixed String	The identifier of the basket member counterparty institution. Valid characters: A-Z, 0-9, \x20
26162	BasketSideTrade-ReportID	N	20	425	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E
32999	FeeIdntCode	N	15	445	Fixed String	This field indicates the Fee Code associated with the transaction. Valid characters: \x41-\x45, \x47, \x4B, \x4D, \x4E, \x50, \x52, \x53, \x54, \x56, \x57, \x58
39040	Pad4	U	4	460	Fixed String	not used

14.12 Reverse TES Trade Request

This message is sent to the service “T7 Entry”.

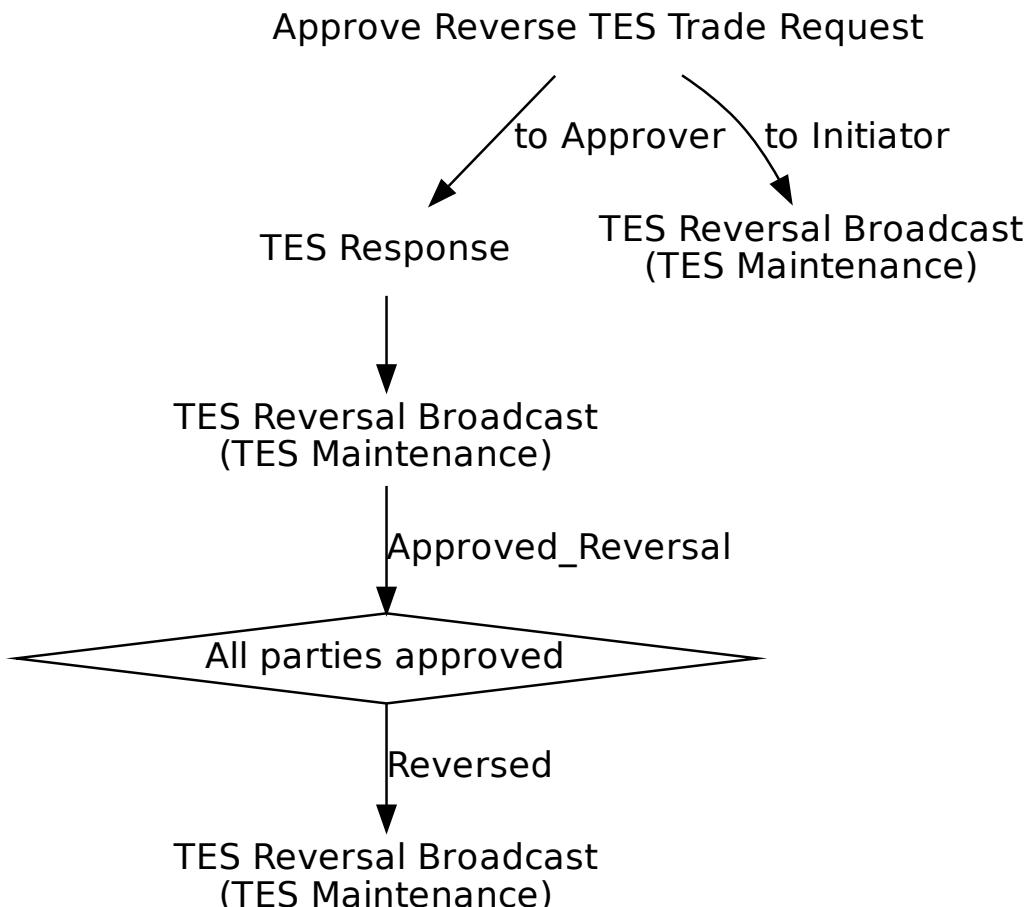


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10630 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
2489	PackageID	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	40	unsigned int	Type of TES trade. <table border="1" data-bbox="981 541 1399 1051"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> <tr> <td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	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 triggered trade
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1006	Eurex/Xetra Enlight triggered trade																									
571	TradeReportID	N	20	42	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																				
25196	ReversalReasonText	N	132	62	Fixed String	Reversal Reason Text. Valid characters: \x20, \x22-\x7B, \x7D, \x7E																				
39060	Pad6	U	6	194	Fixed String	not used																				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10631 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.																				
50	SenderSubID	Y	4	20	unsigned int	User ID.																				
<i><MessageBody></i>																										
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.																				
2489	PackagelD	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																				
70	AllocID	Y	4	32	unsigned int	Unique identifier for a TES Trade side.																				
30017	TESExecID	Y	4	36	unsigned int	System transaction identifier for a T7 Entry Service transaction.																				
2546	RelatedMarket-SegmentID	N	4	40	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	44	unsigned int	Type of TES trade. <table border="1" data-bbox="981 990 1403 1484"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> <tr> <td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	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 triggered trade
Value	Description																									
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1007	QTPIP BLOCK TRADE																									
1004	Trade at Market																									
1017	Delta Neutral Trade at Market																									
1006	Eurex/Xetra Enlight triggered trade																									
571	TradeReportID	N	20	46	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																				
39060	Pad6	U	6	66	Fixed String	not used																				

14.14 TES Reversal Broadcast

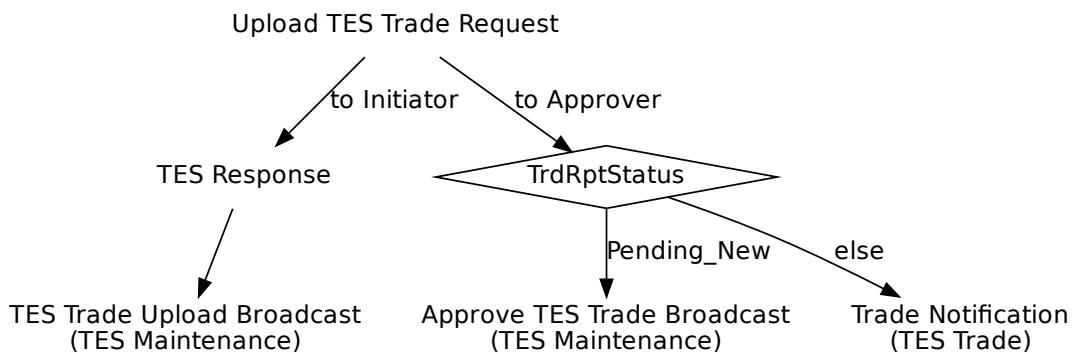
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10632 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25197	ReversalInitiationTime	N	8	40	UTCTimestamp	Reversal Initiation Time.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
2489	PackagelD	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																				
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.																				
2546	RelatedMarket-SegmentID	N	4	60	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1" data-bbox="984 707 1405 1201"> <tr> <th>Value</th><th>Description</th></tr> <tr><td>1</td><td>Block Trade</td></tr> <tr><td>12</td><td>Exchange for Swap</td></tr> <tr><td>1000</td><td>Vola Trade</td></tr> <tr><td>1001</td><td>EPP-Fin Trade</td></tr> <tr><td>1002</td><td>EPP-Index Futures Trade</td></tr> <tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr><td>1004</td><td>Trade at Market</td></tr> <tr><td>1017</td><td>Delta Neutral Trade at Market</td></tr> <tr><td>1006</td><td>Eurex/Xetra Enlight triggered trade</td></tr> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	1000	Vola Trade	1001	EPP-Fin Trade	1002	EPP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market	1017	Delta Neutral Trade at Market	1006	Eurex/Xetra Enlight triggered trade
Value	Description																									
1	Block Trade																									
12	Exchange for Swap																									
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1001	EPP-Fin Trade																									
1002	EPP-Index Futures Trade																									
1007	QTPIP BLOCK TRADE																									
1004	Trade at Market																									
1017	Delta Neutral Trade at Market																									
1006	Eurex/Xetra Enlight triggered trade																									
939	TrdRptStatus	N	1	66	unsigned int	Overall status of the TES trade, for Initiator only <table border="1" data-bbox="984 1336 1405 1493"> <tr> <th>Value</th><th>Description</th></tr> <tr><td>0</td><td>Accepted</td></tr> <tr><td>7</td><td>Terminated</td></tr> <tr><td>5</td><td>Pending Cancel</td></tr> </table>	Value	Description	0	Accepted	7	Terminated	5	Pending Cancel												
Value	Description																									
0	Accepted																									
7	Terminated																									
5	Pending Cancel																									
25195	ReversalCancellation-Reason	N	1	67	unsigned int	Reversal Cancellation Reason <table border="1" data-bbox="984 1560 1405 1785"> <tr> <th>Value</th><th>Description</th></tr> <tr><td>1</td><td>TES Activity State Change</td></tr> <tr><td>2</td><td>Instrument Expiration</td></tr> <tr><td>3</td><td>Instrument Deletion</td></tr> <tr><td>4</td><td>Instrument Suspension</td></tr> </table>	Value	Description	1	TES Activity State Change	2	Instrument Expiration	3	Instrument Deletion	4	Instrument Suspension										
Value	Description																									
1	TES Activity State Change																									
2	Instrument Expiration																									
3	Instrument Deletion																									
4	Instrument Suspension																									
28709	NoSideAllocs	Y	1	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 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																				
<i><SideAllocGrpBC> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>																										
80	>AllocQty	U	8	224	Qty	not used																				
25198	>ReversalApproval-Time	N	8	232	UTCTimestamp	Reversal Approval Time																				
467	>IndividualAllocID	Y	4	240	unsigned int	Unique identifier for a TES trade side.																				
25180	>TSEnrichment-RuleID	U	4	244	unsigned int	not used																				
22001	>PartyExecutingFirm	U	5	248	Fixed String	not used																				
22012	>PartyExecuting-Trader	U	6	253	Fixed String	not used																				
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. <table border="1" data-bbox="981 1073 1403 1491"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Pending</td></tr> <tr> <td>2</td><td>Approved</td></tr> <tr> <td>3</td><td>Auto Approved</td></tr> <tr> <td>4</td><td>Uploaded</td></tr> <tr> <td>5</td><td>Canceled</td></tr> <tr> <td>7</td><td>Pending Reversal</td></tr> <tr> <td>8</td><td>Side Approved Reversal</td></tr> <tr> <td>9</td><td>Reversed</td></tr> <tr> <td>10</td><td>Cancelled Reversal</td></tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
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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																				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10612 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1860	RelatedTradeQuantity	N	8	64	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].																		
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).																		
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.																		
987	UnderlyingSettlement-Date	N	4	100	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].																		
542	UnderlyingMaturity-Date	N	4	104	LocalMktDate	Underlying security's maturity 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-SegmentID	N	4	112	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	116	unsigned int	Type of TES trade. <table border="1" data-bbox="984 1381 1405 1808"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> </table>	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
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1017	Delta Neutral Trade at Market																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
1227	ProductComplex	N	1	118	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																																			
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11	Commodity Strip																																			
12	Scaled Simple Instrument																																			
13	Non-Standard Volatility Strategy																																			
14	Total Return Future Strategy																																			
856	TradeReportType	Y	1	119	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	0	Submit																										
Value	Description																																			
0	Submit																																			
1390	TradePublishIndicator	Y	1	120	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade																								
Value	Description																																			
0	Do not publish trade																																			
1	Publish trade																																			
28709	NoSideAllocs	Y	1	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-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 entries.																														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25034	SkipValidations	Y	1	126	unsigned int	<p>Indicator to skip validations.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>False</td></tr> <tr> <td>1</td><td>True</td></tr> </table>	Value	Description	0	False	1	True				
Value	Description															
0	False															
1	True															
939	TrdRptStatus	N	1	127	unsigned int	<p>Can only be used for EEX</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Accepted</td></tr> <tr> <td>4</td><td>Pending new</td></tr> </table>	Value	Description	0	Accepted	4	Pending new				
Value	Description															
0	Accepted															
4	Pending new															
25160	TradePlatform	N	1	128	unsigned int	<p>Indicates trade platform.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Off-Book</td></tr> <tr> <td>1</td><td>On-Book</td></tr> </table>	Value	Description	0	Off-Book	1	On-Book				
Value	Description															
0	Off-Book															
1	On-Book															
29008	HedgeType	N	1	129	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFT-Index Futures Trade [mandatory].</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Duration Hedge</td></tr> <tr> <td>1</td><td>Nominal Hedge</td></tr> <tr> <td>2</td><td>Price Factor Hedge</td></tr> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															
20010	PartyIDSettlement-Location	N	1	130	unsigned int	<p>ID of settlement location.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Clearstrem Banking Frankfurt</td></tr> <tr> <td>2</td><td>Clearstrem Banking Luxembourg</td></tr> <tr> <td>3</td><td>CLS Group</td></tr> <tr> <td>4</td><td>Euroclear</td></tr> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstrem Banking Frankfurt															
2	Clearstrem Banking Luxembourg															
3	CLS Group															
4	Euroclear															
25175	ValueCheckTypeMin-LotSize	N	1	131	unsigned int	<p>Indicator for checking the Minimum Lot Size by the exchange. Mandatory if TrdRptStatus=4(Pending_New)</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not check</td></tr> <tr> <td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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	UnderlyingSecurity-Desc	N	30	184	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	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 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.						
						<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing
Value	Description											
0	Eurex Clearing											
1	Non-Eurex Clearing											
<i><SideAllocExtGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>												
80	>AllocQty	Y	8	248	Qty	Quantity of the particular trade side in the TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	>PartyIDClientID	N	8	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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	>PartyIdInvestment-DecisionMaker	N	8	264	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	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 resulting 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-Trader	Y	6	289	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39000	>Pad1	U	1	295	Fixed String	not used						
25180	>TESEnrichment-RuleID	N	4	296	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).						
54	>Side	Y	1	300	unsigned int	Side of the TES trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
1840	>TradeAllocStatus	U	1	301	unsigned int	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	>TradingCapacity	N	1	302	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
77	>PositionEffect	N	1	303	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open		
Value	Description													
C	Close													
O	Open													
23002	>OrderAttribute-LiquidityProvision	N	1	304	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
25124	>ExecutingTrader-Qualifier	N	1	305	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	306	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	>OrderAttributeRisk-Reduction	N	1	307	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	308	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
1	>Account	N	2	309	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20038	>PartyIDPosition-Account	N	32	311	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
20096	>PartyIDTakeUp-TradingFirm	N	5	343	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>						
25007	>FreeText1	N	12	348	Fixed String	<p>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</p>						

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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
20013	>PartyIDOrder-OriginationFirm	N	7	384	Fixed String	External Member ID. 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-Inst	N	1	402	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.																
						<table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
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G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2404	>ComplianceText	N	20	403	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	N	20	423	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F						
39050	>Pad5	U	5	443	Fixed String	not used						
< <i>TrdInstrmntLegGrp</i> > Cardinality: 0 - 20, Record counter: NoLegs												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	16	Qty	not used						
< <i>InstrumentEventGrp</i> > Cardinality: 0 - 2, Record counter: NoEvents												
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </table>	Value	Description	8	Swap Start Date	9	Swap End Date
Value	Description											
8	Swap Start Date											
9	Swap End Date											
39030	>Pad3	U	3	5	Fixed String	not used						
< <i>InstrumentAttributeGrp</i> > Cardinality: 0 - 6, Record counter: NoInstrAttrib												

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

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

14.16 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (TradeCaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory].
1860	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	Y	4	112	signed int	Product identifier.
2489	PackagelD	Y	4	116	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	124	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	128	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradelD	N	4	132	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	136	signed int	Identifies a related product. Set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
828	TrdType	Y	2	140	unsigned int	<p>Type of TES trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Block Trade</td></tr> <tr> <td>12</td><td>Exchange for Swap</td></tr> <tr> <td>1000</td><td>Vola Trade</td></tr> <tr> <td>1001</td><td>EFP-Fin Trade</td></tr> <tr> <td>1002</td><td>EFP-Index Futures Trade</td></tr> <tr> <td>1007</td><td>QTPIP BLOCK TRADE</td></tr> <tr> <td>1004</td><td>Trade at Market</td></tr> <tr> <td>1017</td><td>Delta Neutral Trade at Market</td></tr> </table>	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												
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1007	QTPIP BLOCK TRADE																																			
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1017	Delta Neutral Trade at Market																																			
1227	ProductComplex	N	1	142	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>10</td><td>Flexible Simple Instrument</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
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14	Total Return Future Strategy																																			
856	TradeReportType	Y	1	143	unsigned int	<p>Type of Trade Report</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Accept</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	2	Accept	0	Submit																								
Value	Description																																			
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0	Submit																																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
939	TrdRptStatus	N	1	144	unsigned int	<p>Overall status of the TES trade, for Initiator only</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Accepted</td></tr> <tr> <td>4</td><td>Pending new</td></tr> <tr> <td>9</td><td>Deemed verified</td></tr> </table>	Value	Description	0	Accepted	4	Pending new	9	Deemed verified
Value	Description													
0	Accepted													
4	Pending new													
9	Deemed verified													
1390	TradePublishIndicator	Y	1	145	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade		
Value	Description													
0	Do not publish trade													
1	Publish trade													
25160	TradePlatform	Y	1	146	unsigned int	<p>Indicates trade platform.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Off-Book</td></tr> <tr> <td>1</td><td>On-Book</td></tr> </table>	Value	Description	0	Off-Book	1	On-Book		
Value	Description													
0	Off-Book													
1	On-Book													
28709	NoSideAllocs	Y	1	147	Counter	<p>Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade.</p>								
555	NoLegs	Y	1	148	Counter	<p>Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).</p>								
864	NoEvents	Y	1	149	Counter	<p>Number of repeating EventType entries.</p>								
870	NoInstrAttrib	Y	1	150	Counter	<p>Number of repeating InstrAttribType entries.</p>								
887	NoUnderlyingStips	Y	1	151	Counter	<p>Number of underlying stipulation entries.</p>								
29008	HedgeType	N	1	152	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFT-Index Futures Trade [mandatory].</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Duration Hedge</td></tr> <tr> <td>1</td><td>Nominal Hedge</td></tr> <tr> <td>2</td><td>Price Factor Hedge</td></tr> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge
Value	Description													
0	Duration Hedge													
1	Nominal Hedge													
2	Price Factor Hedge													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20010	PartyIDSettlement-Location	N	1	153	unsigned int	<p>ID of settlement location.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Clearstrem Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstrem Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstrem Banking Frankfurt															
2	Clearstrem Banking Luxembourg															
3	CLS Group															
4	Euroclear															
25199	SwapClearer	N	1	154	unsigned int	<p>Swap clearer for EFS Trades only.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing				
Value	Description															
0	Eurex Clearing															
1	Non-Eurex Clearing															
1011	MessageEventSource	Y	1	155	char	<p>Receiver of a message.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver				
Value	Description															
I	Broadcast to initiator															
A	Broadcast to approver															
571	TradeReportID	N	20	156	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>										
22401	RootPartyExecuting-Firm	N	5	176	Fixed String	<p>Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
22412	RootPartyExecuting-Trader	N	6	181	Fixed String	<p>Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>										
309	UnderlyingSecurityID	N	12	187	ISIN	<p>Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20</p>										
307	UnderlyingSecurity-Desc	N	30	199	Fixed String	<p>Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E</p>										
318	UnderlyingCurrency	N	3	229	CurrencyType	<p>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</p>										

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
<SideAllocExtGrp> Cardinality: 1-99, Record counter: NoSideAllocs						
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 participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyIdInvestment-DecisionMaker	N	8	280	unsigned int	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	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 resulting from the order.
467	>IndividualAllocID	Y	4	296	unsigned int	Unique identifier for a TES trade side.
22001	>PartyExecutingFirm	Y	5	300	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	305	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	311	Fixed String	not used
25180	>TESEnrichment-RuleID	N	4	312	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	>Side	Y	1	316	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
1840	>TradeAllocStatus	Y	1	317	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
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5	Canceled																									
7	Pending Reversal																									
8	Side Approved Reversal																									
9	Reversed																									
10	Cancelled Reversal																									
1815	>TradingCapacity	Y	1	318	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker												
Value	Description																									
1	Customer (Agency)																									
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6	Market Maker																									
77	>PositionEffect	Y	1	319	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </table>	Value	Description	C	Close	O	Open														
Value	Description																									
C	Close																									
O	Open																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	>OrderAttribute-LiquidityProvision	N	1	320	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
25124	>ExecutingTrader-Qualifier	N	1	321	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	322	unsigned int	<p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	>OrderAttributeRisk-Reduction	N	1	323	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1724	>OrderOrigination	N	1	324	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer
Value	Description									
5	Order received from a direct access customer									
1	>Account	N	2	325	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>				
20038	>PartyIDPosition-Account	N	32	327	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>				
20096	>PartyIDTakeUp-TradingFirm	N	5	359	Fixed String	<p>Take-up Member Short Name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>				
25007	>FreeText1	N	12	364	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>				
25008	>FreeText2	N	12	376	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>				
25009	>FreeText3	N	12	388	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>				
20013	>PartyIDOrder-OriginationFirm	N	7	400	Fixed String	<p>External Member ID.</p> <p>Valid characters: A-Z, 0-9, \x20</p>				
20032	>PartyIDBeneficiary	N	9	407	Fixed String	<p>Final Beneficiary.</p> <p>Valid characters: A-Z, 0-9, \x20</p>				
20075	>PartyIDLocationID	N	2	416	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters.</p> <p>Valid characters: \x01-\x7E</p>				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	>CustOrderHandling-Inst	N	1	418	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	>ComplianceText	N	20	419	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25241	>PartyEndClient-Identification	U	20	439	Fixed String	not used																
39050	>Pad5	U	5	459	Fixed String	not used																
< <i>TrdInstrmntLegGrp</i> > Cardinality: 0-20, Record counter: NoLegs																						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).																
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg																
< <i>InstrumentEventGrp</i> > Cardinality: 0-2, Record counter: NoEvents																						
866	>EventDate	Y	4	0	LocalMktDate	<p>Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].</p>																

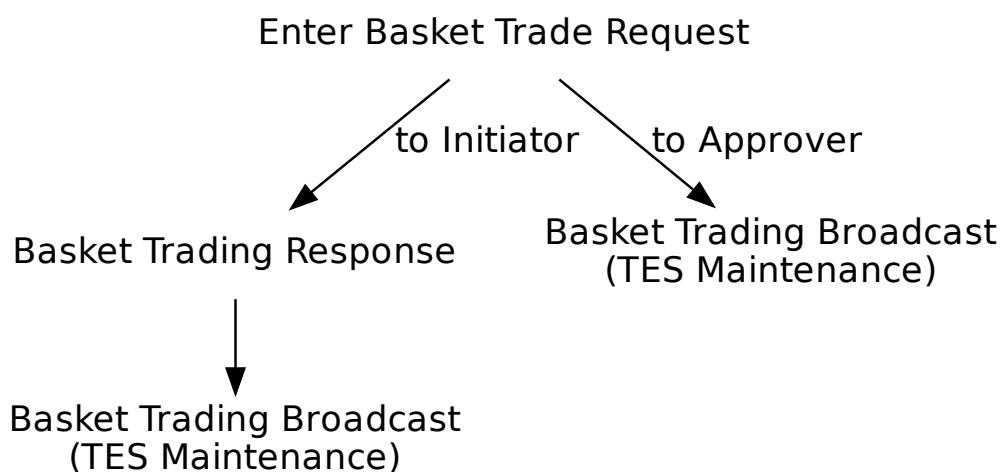
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
865	>EventType	Y	1	4	unsigned int	<p>Identifier for an Instrument Event.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>8</td><td>Swap Start Date</td></tr> <tr> <td>9</td><td>Swap End Date</td></tr> </table>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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
889	>UnderlyingStipValue	Y	32	0	Fixed String	<p>Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value.</p> <p>To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>				
888	>UnderlyingStipType	Y	7	32	Fixed String	<p>Type of stipulation. e.g. to denote coupon frequency.</p> <p>Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10620 (Trade-MatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
200	MaturityMonthYear	Y	4	28	LocalMonth-YearCod	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	32	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	36	unsigned int	Type of Basket trade. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1010</td><td>Basket of Equity Total Return Futures</td></tr> <tr> <td>1011</td><td>Equity Bespoke Baskets</td></tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
25169	NoBasketSideAlloc	Y	2	38	Counter	Number of trade match sides						
856	TradeReportType	Y	1	40	unsigned int	Type of Trade Report <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25173	BasketTradeReport-Type	Y	1	41	unsigned int	Basket operation <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25247	OptionalEarly-TerminationIndicator	N	1	42	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25165	NoBasketRootParty-Grps	Y	1	43	Counter	Number of Basket Root Parties						
1889	NoInstrmntMatchSides	Y	1	44	Counter	Number of instrument match sides						
31091	BasketAnonymity	N	1	45	unsigned int	Used to indicate anonymized trades in baskets. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25168	BasketTradeReport-Text	N	20	46	Fixed String	User defined text message field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	66	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39020	Pad2	U	2	86	Fixed String	not used						
<i><BasketRootPartyGrp> Cardinality: 1 - 2, Record counter: NoBasketRootPartyGrps</i>												
1122	>RootPartySub-IDType	Y	2	88	unsigned int	RootParty sub-type <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22417	>RootPartyContra-Firm	Y	5	90	Fixed String	The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20						
22437	>RootPartyContra-Trader	Y	6	95	Fixed String	The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20						
26162	>BasketSideTrade-ReportID	N	20	101	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E						
39070	>Pad7	U	7	121	Fixed String	not used						
<i><InstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides</i>												
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.						
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	U	4	40	unsigned int	not used						
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Simple instrument</td> </tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25163	>EffectOnBasket	N	1	53	unsigned int	<p>Transaction effect on a basket.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	<p>User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
39060	>Pad6	U	6	74	Fixed String	not used						
<BasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoBasketSideAlloc												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	<p>Party sub-type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

15.2 Basket Trading Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10624 (TradeMatchReportAck, MsgType = DD)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<MessageBody>						
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

15.3 Basket Trading Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (TradeMatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID.						
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction.										
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.										
200	MaturityMonthYear	Y	4	64	LocalMonth-YearCod	Month year code for expiry YYYYMM										
28899	BasketProfileID	N	4	68	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).										
25169	NoBasketSideAlloc	Y	2	72	Counter	Number of trade match sides										
828	TrdType	Y	2	74	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets				
Value	Description															
1010	Basket of Equity Total Return Futures															
1011	Equity Bespoke Baskets															
856	TradeReportType	Y	1	76	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </table>	Value	Description	0	Submit	5	No/Was (Replaced)				
Value	Description															
0	Submit															
5	No/Was (Replaced)															
25173	BasketTradeReport-Type	Y	1	77	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> <tr> <td>19</td> <td>Terminate</td> </tr> </table>	Value	Description	0	Submit	4	Addendum	5	No/Was (Substitute)	19	Terminate
Value	Description															
0	Submit															
4	Addendum															
5	No/Was (Substitute)															
19	Terminate															
1011	MessageEventSource	Y	1	78	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver				
Value	Description															
I	Broadcast to initiator															
A	Broadcast to approver															
25171	NoBasketRootParty-GrpsBC	Y	1	79	Counter	Number of Basket Root Parties										
1889	NoInstrmtMatchSides	Y	1	80	Counter	Number of instrument match sides										
31091	BasketAnonymity	N	1	81	unsigned int	Used to indicate anonymized trades in baskets. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25247	OptionalEarly-TerminationIndicator	N	1	82	unsigned int	<p>Indicates whether the counterparties have the right for early termination.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25168	BasketTradeReport-Text	N	20	83	Fixed String	<p>User defined text message field. Valid characters: \x01-\x7E</p>								
571	TradeReportID	N	20	103	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>								
39050	Pad5	U	5	123	Fixed String	not used								
<i><BasketRootPartyGrp> Cardinality: 2 - 3, Record counter: NoBasketRootPartyGrpsBC</i>														
1122	>RootPartySub-IDType	Y	2	128	unsigned int	<p>RootParty sub-type</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> <tr> <td>4003</td><td>Broker</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller	4003	Broker
Value	Description													
4001	Buyer													
4002	Seller													
4003	Broker													
22417	>RootPartyContra-Firm	Y	5	130	Fixed String	<p>The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20</p>								
22437	>RootPartyContra-Trader	Y	6	135	Fixed String	<p>The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20</p>								
26162	>BasketSideTrade-ReportID	N	20	141	Fixed String	<p>User defined Basket trade ID. Valid characters: \x01-\x7E</p>								
39070	>Pad7	U	7	161	Fixed String	not used								
<i><InstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides</i>														
48	>SecurityID	Y	8	0	signed int	Instrument identifier.								
31	>LastPx	Y	8	8	PriceType	Price of this fill.								
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.								
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	N	8	32	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1" data-bbox="984 579 1405 714"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1" data-bbox="984 833 1405 923"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" data-bbox="984 1042 1405 1176"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket. <table border="1" data-bbox="984 1334 1405 1468"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39060	>Pad6	U	6	74	Fixed String	not used						
<i><BasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoBasketSideAlloc</i>												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1" data-bbox="984 1904 1405 2039"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.																				
1840	>TradeAllocStatus	Y	1	16	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
2	Approved																									
3	Auto Approved																									
4	Uploaded																									
5	Canceled																									
7	Pending Reversal																									
8	Side Approved Reversal																									
9	Reversed																									
10	Cancelled Reversal																									
22001	>PartyExecutingFirm	Y	5	17	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>																				
22012	>PartyExecuting-Trader	Y	6	22	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>																				
39040	>Pad4	U	4	28	Fixed String	not used																				

15.4 Approve Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (TradeMatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25248	OrigBasketTrdMatch-ID	N	8	48	unsigned int	System defined Original Basket ID.										
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.										
25167	BasketExecID	Y	4	64	unsigned int	System generated transaction ID for a Basket transaction.										
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.										
28899	BasketProfileID	N	4	72	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).										
828	TrdType	Y	2	76	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets				
Value	Description															
1010	Basket of Equity Total Return Futures															
1011	Equity Bespoke Baskets															
25169	NoBasketSideAlloc	Y	2	78	Counter	Number of trade match sides										
856	TradeReportType	Y	1	80	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> </table>	Value	Description	2	Accept						
Value	Description															
2	Accept															
25173	BasketTradeReport-Type	Y	1	81	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> <tr> <td>19</td> <td>Terminate</td> </tr> </table>	Value	Description	0	Submit	4	Addendum	5	No/Was (Substitute)	19	Terminate
Value	Description															
0	Submit															
4	Addendum															
5	No/Was (Substitute)															
19	Terminate															
25247	OptionalEarly-TerminationIndicator	N	1	82	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															
1011	MessageEventSource	Y	1	83	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	A	Broadcast to approver						
Value	Description															
A	Broadcast to approver															
25165	NoBasketRootParty-Grps	Y	1	84	Counter	Number of Basket Root Parties										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20007	PartyIDEnteringFirm	Y	1	85	unsigned int	<p>Entering Entity ID.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Participant</td></tr> <tr> <td>2</td><td>Market Supervision</td></tr> </table>	Value	Description	1	Participant	2	Market Supervision		
Value	Description													
1	Participant													
2	Market Supervision													
22036	PartyEnteringTrader	Y	6	86	Fixed String	<p>The entering user Valid characters: A-Z, 0-9, \x20</p>								
25168	BasketTradeReport-Text	N	20	92	Fixed String	<p>User defined text message field. Valid characters: \x01-\x7E</p>								
571	TradeReportID	N	20	112	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>								
39040	Pad4	U	4	132	Fixed String	not used								
<i><BasketRootPartyGrp> Cardinality: 1- 2, Record counter: NoBasketRootPartyGrps</i>														
1122	>RootPartySub-IDType	Y	2	136	unsigned int	<p>RootParty sub-type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> <tr> <td>4003</td><td>Broker</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller	4003	Broker
Value	Description													
4001	Buyer													
4002	Seller													
4003	Broker													
22417	>RootPartyContra-Firm	Y	5	138	Fixed String	<p>The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20</p>								
22437	>RootPartyContra-Trader	Y	6	143	Fixed String	<p>The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20</p>								
26162	>BasketSideTrade-ReportID	N	20	149	Fixed String	<p>User defined Basket trade ID. Valid characters: \x01-\x7E</p>								
39070	>Pad7	U	7	169	Fixed String	not used								
<i><BasketSideAllocExtBCGrp> Cardinality: 1- 398, Record counter: NoBasketSideAlloc</i>														
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.								
48	>SecurityID	Y	8	8	signed int	Instrument identifier.								
31	>LastPx	Y	8	16	PriceType	Price of this fill.								
483	>TransBkdTime	N	8	24	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.								
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].								

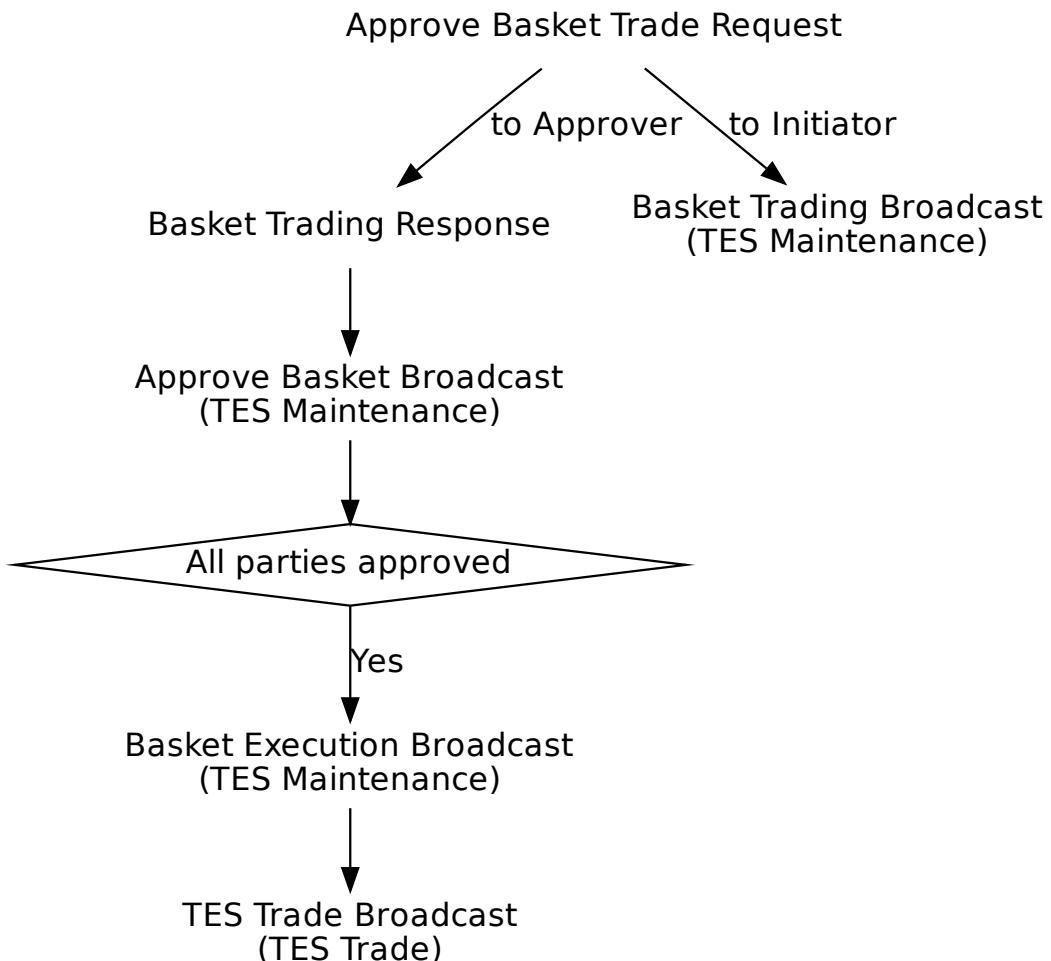
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.								
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID								
70	>AllocID	Y	4	48	unsigned int	Unique identifier for a TES Trade side.								
1008	>SideTrdSubTyp	Y	2	52	unsigned int	Sub-type of a trade type <table border="1" data-bbox="992 624 1405 759"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market		
Value	Description													
2001	Block Trade													
2004	Trade at Market													
803	>PartySubIDType	Y	2	54	unsigned int	Party sub-type <table border="1" data-bbox="992 842 1405 977"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </table>	Value	Description	14001	Buyer	14002	Seller		
Value	Description													
14001	Buyer													
14002	Seller													
54	>Side	Y	1	56	unsigned int	Side of the order. <table border="1" data-bbox="992 1044 1405 1179"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
77	>PositionEffect	Y	1	57	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" data-bbox="992 1358 1405 1493"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </table>	Value	Description	C	Close	O	Open		
Value	Description													
C	Close													
O	Open													
25163	>EffectOnBasket	N	1	58	unsigned int	Transaction effect on a basket. <table border="1" data-bbox="992 1583 1405 1718"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </table>	Value	Description	1	Add volume	2	Remove volume		
Value	Description													
1	Add volume													
2	Remove volume													
1815	>TradingCapacity	Y	1	59	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1" data-bbox="992 1897 1405 2077"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1840	>TradeAllocStatus	Y	1	60	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2</td><td>Approved</td></tr> </table>	Value	Description	2	Approved		
Value	Description											
2	Approved											
1227	>ProductComplex	Y	1	61	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	62	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
22001	>PartyExecutingFirm	Y	5	63	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	>PartyExecuting-Trader	Y	6	68	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
1	>Account	N	2	74	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
25007	>FreeText1	N	12	76	Fixed String	<p>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</p>						
25008	>FreeText2	N	12	88	Fixed String	<p>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</p>						
25009	>FreeText3	N	12	100	Fixed String	<p>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</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20096	>PartyIDTakeUp-TradingFirm	N	5	112	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20																
20013	>PartyIDOrder-OriginationFirm	N	7	117	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20032	>PartyIDBeneficiary	N	9	124	Fixed String	Final Beneficiary. Valid characters: A-Z, 0-9, \x20																
20038	>PartyIDPosition-Account	N	32	133	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
20075	>PartyIDLocationID	N	2	165	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	>CustOrderHandling-Inst	N	1	167	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1" data-bbox="984 1028 1405 1594"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	>ComplianceText	N	20	168	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
39040	>Pad4	U	4	188	Fixed String	not used																

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10623 (TradeMatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><MessageBody></i>												
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID.						
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction.						
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.						
1122	RootPartySubIDType	Y	2	40	unsigned int	RootParty sub-type <table border="1" data-bbox="984 786 1397 920"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
25169	NoBasketSideAlloc	Y	2	42	Counter	Number of trade match sides						
828	TrdType	Y	2	44	unsigned int	Type of Basket trade. <table border="1" data-bbox="984 1033 1397 1212"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1010</td><td>Basket of Equity Total Return Futures</td></tr> <tr> <td>1011</td><td>Equity Bespoke Baskets</td></tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	46	unsigned int	Type of Trade Report <table border="1" data-bbox="984 1280 1397 1370"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Accept</td></tr> </table>	Value	Description	2	Accept		
Value	Description											
2	Accept											
25168	BasketTradeReport-Text	N	20	47	Fixed String	User defined text message field. 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	BasketSideTrade-ReportID	N	20	87	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E						
39050	Pad5	U	5	107	Fixed String	not used						
<i><BasketSideAllocExtGrp> Cardinality: 1 - 398, Record counter: NoBasketSideAlloc</i>												
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	>PartyIDClientID	N	8	120	unsigned int	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.						
20122	>PartyIdInvestment-DecisionMaker	N	8	128	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	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 resulting from the order.						
2489	>PackageID	Y	4	144	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	148	signed int	Product ID						
70	>AllocID	Y	4	152	unsigned int	Unique identifier for a TES Trade side.						
54	>Side	Y	1	156	unsigned int	Side of the order. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
77	>PositionEffect	Y	1	157	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23003	>OrderAttributeRisk-Reduction	N	1	162	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	163	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
22001	>PartyExecutingFirm	Y	5	164	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	>PartyExecuting-Trader	Y	6	169	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
1	>Account	N	2	175	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
25007	>FreeText1	N	12	177	Fixed String	<p>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</p>						
25008	>FreeText2	N	12	189	Fixed String	<p>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</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
25009	>FreeText3	N	12	201	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
20096	>PartyIDTakeUp-TradingFirm	N	5	213	Fixed String	<p>Take-up Member Short Name.</p> <p>Valid characters: A-Z, 0-9, \x20</p>																
20013	>PartyIDOrder-OriginationFirm	N	7	218	Fixed String	<p>External Member ID.</p> <p>Valid characters: A-Z, 0-9, \x20</p>																
20032	>PartyIDBeneficiary	N	9	225	Fixed String	<p>Final Beneficiary.</p> <p>Valid characters: A-Z, 0-9, \x20</p>																
20038	>PartyIDPosition-Account	N	32	234	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	>PartyIDLocationID	N	2	266	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters.</p> <p>Valid characters: \x01-\x7E</p>																
1031	>CustOrderHandling-Inst	N	1	268	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-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 additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39070	>Pad7	U	7	289	Fixed String	not used

15.6 Basket Execution Broadcast

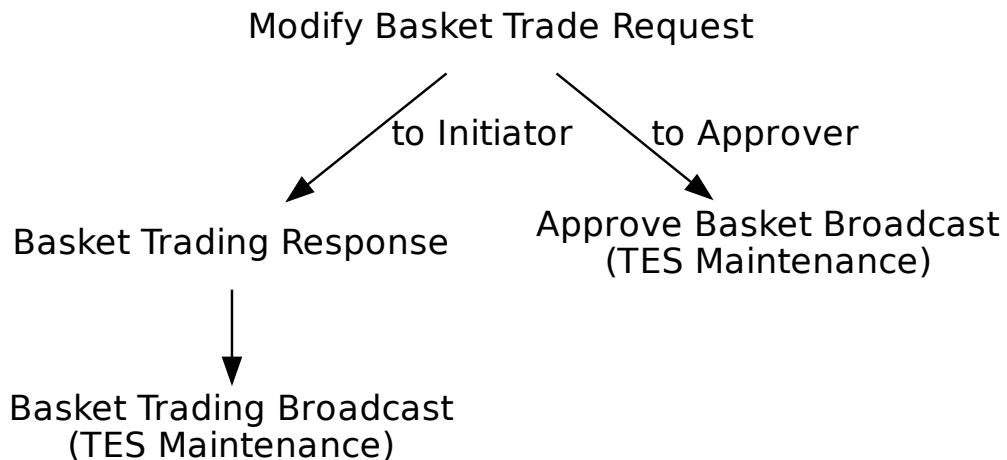
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10628 (TradeMatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID.						
25248	OrigBasketTrdMatch-ID	N	8	48	unsigned int	System defined Original Basket ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.						
25167	BasketExecID	Y	4	64	unsigned int	System generated transaction ID for a Basket transaction.						
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.						
28899	BasketProfileID	N	4	72	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).						
828	TrdType	Y	2	76	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	78	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> </table>	Value	Description	2	Accept		
Value	Description											
2	Accept											
25247	OptionalEarly-TerminationIndicator	N	1	79	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
1889	NoInstrmtMatchSides	Y	1	80	Counter	Number of instrument match sides						
1011	MessageEventSource	Y	1	81	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	A	Broadcast to approver		
Value	Description											
A	Broadcast to approver											
26162	BasketSideTrade-ReportID	N	20	82	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E						
39020	Pad2	U	2	102	Fixed String	not used						
<i><BasketExecGrp> Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides</i>												
2489	>PackageID	Y	4	104	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	108	signed int	Product ID						
70	>AllocID	Y	4	112	unsigned int	Unique identifier for a TES Trade side.						
1008	>SideTrdSubTyp	Y	2	116	unsigned int	Sub-type of a trade type <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39020	>Pad2	U	2	118	Fixed String	not used

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10621 (Trade-MatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID.
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonth-YearCod	Month year code for expiry YYYYMM

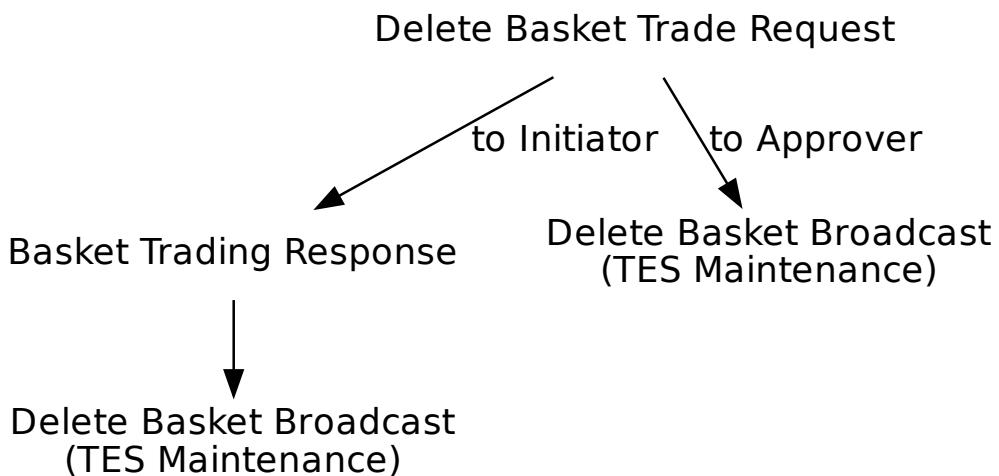
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).						
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides						
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </table>	Value	Description	5	No/Was (Replaced)		
Value	Description											
5	No/Was (Replaced)											
25165	NoBasketRootParty-Grps	Y	1	53	Counter	Number of Basket Root Parties						
1889	NoInstrmtMatchSides	Y	1	54	Counter	Number of instrument match sides						
25247	OptionalEarly-TerminationIndicator	N	1	55	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25168	BasketTradeReport-Text	N	20	56	Fixed String	User defined text message field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	76	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
<i><BasketRootPartyGrp> Cardinality: 1 - 2, Record counter: NoBasketRootPartyGrps</i>												
1122	>RootPartySub-IDType	Y	2	96	unsigned int	RootParty sub-type <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
22417	>RootPartyContra-Firm	Y	5	98	Fixed String	The identifier of the member counter-party institution. 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						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39070	>Pad7	U	7	129	Fixed String	not used						
< <i>InstrmtMatchSideGrp</i> > Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides												
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.						
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 <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											

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						
< <i>BasketSideAllocGrp</i> > Cardinality: 1 - 398, Record counter: NoBasketSideAlloc												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	N	4	8	unsigned int	Unique identifier for a TES trade side.						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1" data-bbox="992 786 1405 920"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1" data-bbox="992 999 1405 1134"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

15.8 Delete Basket Trade Request

This message is sent to the service “T7 Entry”.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10622 (TradeMatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID.
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	40	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1010</td><td>Basket of Equity Total Return Futures</td></tr> <tr> <td>1011</td><td>Equity Bespoke Baskets</td></tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	42	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>6</td><td>Trade Report Cancel</td></tr> </table>	Value	Description	6	Trade Report Cancel		
Value	Description											
6	Trade Report Cancel											
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						

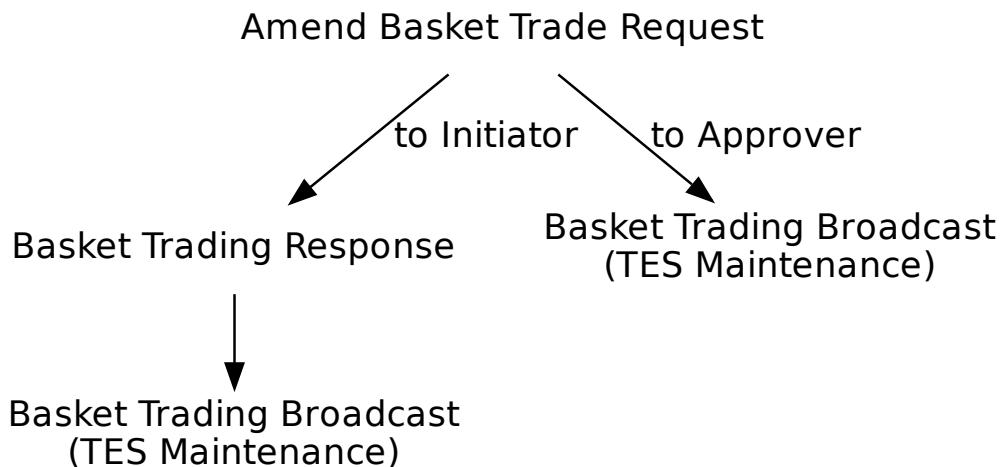
15.9 Delete Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10626 (TradeMatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID.						
60	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	Y	4	60	unsigned int	System generated transaction ID for a Basket transaction.																						
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).																						
828	TrdType	Y	2	68	unsigned int	<p>Type of Basket trade.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets																
Value	Description																											
1010	Basket of Equity Total Return Futures																											
1011	Equity Bespoke Baskets																											
285	DeleteReason	Y	1	70	unsigned int	<p>Reason for deletion.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> <tr> <td>105</td> <td>Deletion of Instrument</td> </tr> <tr> <td>106</td> <td>Suspension of Instrument</td> </tr> <tr> <td>107</td> <td>Deletion caused by a pre-trade risk event</td> </tr> <tr> <td>108</td> <td>Basket amendment cancelled</td> </tr> <tr> <td>109</td> <td>Amendment cancelled by user action</td> </tr> </table>	Value	Description	100	Deletion via the TES Delete Request	101	Automatic deletion due to TES Activity State Change	102	Automatic deletion due to instrument expiration	103	Deletion caused by Clearing/Risk stop	104	Deletion caused by Trading stop	105	Deletion of Instrument	106	Suspension of Instrument	107	Deletion caused by a pre-trade risk event	108	Basket amendment cancelled	109	Amendment cancelled by user action
Value	Description																											
100	Deletion via the TES Delete Request																											
101	Automatic deletion due to TES Activity State Change																											
102	Automatic deletion due to instrument expiration																											
103	Deletion caused by Clearing/Risk stop																											
104	Deletion caused by Trading stop																											
105	Deletion of Instrument																											
106	Suspension of Instrument																											
107	Deletion caused by a pre-trade risk event																											
108	Basket amendment cancelled																											
109	Amendment cancelled by user action																											
1011	MessageEventSource	Y	1	71	char	<p>Receiver of a message.</p> <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver																
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																						

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
< <i>MessageHeaderIn</i> >						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10629 (Trade-MatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< <i>RequestHeader</i> >						
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.
< <i>MessageBody</i> >						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID.
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonth-YearCod	Month year code for expiry YYYYMM

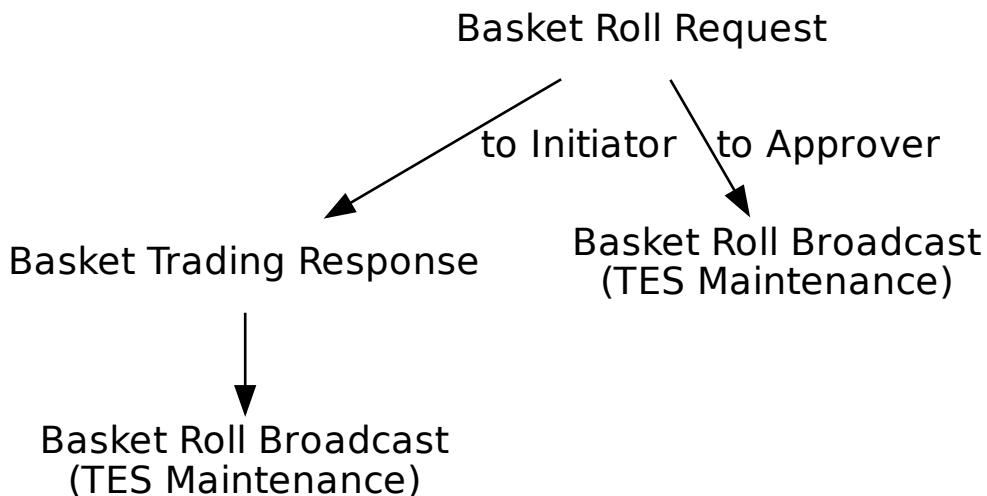
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).								
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets		
Value	Description													
1010	Basket of Equity Total Return Futures													
1011	Equity Bespoke Baskets													
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides								
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Submit</td> </tr> </table>	Value	Description	0	Submit				
Value	Description													
0	Submit													
25173	BasketTradeReport-Type	Y	1	53	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> <tr> <td>19</td> <td>Terminate</td> </tr> </table>	Value	Description	4	Addendum	5	No/Was (Substitute)	19	Terminate
Value	Description													
4	Addendum													
5	No/Was (Substitute)													
19	Terminate													
25165	NoBasketRootParty-Grps	Y	1	54	Counter	Number of Basket Root Parties								
1889	NoInstrmtMatchSides	Y	1	55	Counter	Number of instrument match sides								
25168	BasketTradeReport-Text	N	20	56	Fixed String	User defined text message field. Valid characters: \x01-\x7E								
571	TradeReportID	N	20	76	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E								
<i><BasketRootPartyGrp> Cardinality: 1 - 2, Record counter: NoBasketRootPartyGrps</i>														
1122	>RootPartySub-IDType	Y	2	96	unsigned int	RootParty sub-type <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </table>	Value	Description	4001	Buyer	4002	Seller		
Value	Description													
4001	Buyer													
4002	Seller													
22417	>RootPartyContra-Firm	Y	5	98	Fixed String	The identifier of the member counter-party institution. 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								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39070	>Pad7	U	7	129	Fixed String	not used						
< <i>InstrmtMatchSideGrp</i> > Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides												
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.						
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	U	4	40	unsigned int	not used						
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket.						
						<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \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						
< <i>BasketSideAllocGrp</i> > Cardinality: 1 - 398, Record counter: NoBasketSideAlloc												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

15.11 Basket Roll Request

This message is sent to the service “T7 Entry”.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10633 (TradeMatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
28899	BasketProfileID	N	4	28	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	32	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1010</td><td>Basket of Equity Total Return Futures</td></tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures		
Value	Description											
1010	Basket of Equity Total Return Futures											
25250	NoOldBasketSideAlloc	Y	2	34	Counter	Number of old basket trade match sides						
25252	NoNewBasketSide-Alloc	Y	2	36	Counter	Number of new basket trade match sides						
856	TradeReportType	Y	1	38	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Submit</td></tr> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25165	NoBasketRootParty-Grps	Y	1	39	Counter	Number of Basket Root Parties						
25249	NoOldBasketInstrmt-MatchSides	Y	1	40	Counter	Number of old instrument match sides						
25251	NoNewBasketInstrmt-MatchSides	Y	1	41	Counter	Number of new instrument match sides						
571	TradeReportID	N	20	42	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39020	Pad2	U	2	62	Fixed String	not used						
<i><OldBasketDataGrp></i>												
25161	BasketTrdMatchID	Y	8	64	unsigned int	System defined Basket ID.						
25167	BasketExecID	Y	4	72	unsigned int	System generated transaction ID for a Basket transaction.						
571	TradeReportID	N	20	76	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
200	MaturityMonthYear	Y	4	96	LocalMonth-YearCod	Month year code for expiry YYYYMM						
25173	BasketTradeReport-Type	Y	1	100	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Addendum</td></tr> <tr> <td>5</td><td>No/Was (Substitute)</td></tr> </table>	Value	Description	4	Addendum	5	No/Was (Substitute)
Value	Description											
4	Addendum											
5	No/Was (Substitute)											
25168	BasketTradeReport-Text	N	20	101	Fixed String	User defined text message field. Valid characters: \x01-\x7E						
39070	Pad7	U	7	121	Fixed String	not used						
<i><NewBasketDataGrp></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
571	TradeReportID	N	20	128	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E				
200	MaturityMonthYear	Y	4	148	LocalMonth-YearCod	Month year code for expiry YYYYMM				
25173	BasketTradeReport-Type	Y	1	152	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> </table>	Value	Description	0	Submit
Value	Description									
0	Submit									
25168	BasketTradeReport-Text	N	20	153	Fixed String	User defined text message field. Valid characters: \x01-\x7E				
39030	Pad3	U	3	173	Fixed String	not used				

<BasketRootPartyGrp> Cardinality: 1-2, Record counter: NoBasketRootPartyGrps

1122	>RootPartySub-IDType	Y	2	176	unsigned int	RootParty sub-type <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
22417	>RootPartyContra-Firm	Y	5	178	Fixed String	The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20						
22437	>RootPartyContra-Trader	Y	6	183	Fixed String	The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20						
26162	>BasketSideTrade-ReportID	N	20	189	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E						
39070	>Pad7	U	7	209	Fixed String	not used						

<OldBasketInstrmtMatchSideGrp> Cardinality: 1-199, Record counter: NoOldBasketInstrmtMatchSides

48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
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	U	4	40	unsigned int	not used
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	<p>Sub-type of a trade type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	<p>Transaction effect on a basket.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	<p>User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
39060	>Pad6	U	6	74	Fixed String	not used						
<i><NewBasketInstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NoNewBasketInstrmtMatchSides</i>												
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.						
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	U	4	40	unsigned int	not used						
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	<p>Sub-type of a trade type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
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25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	<p>Transaction effect on a basket.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	<p>User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
39060	>Pad6	U	6	74	Fixed String	not used						
<i><OldBasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoOldBasketSideAlloc</i>												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	<p>Party sub-type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	>PositionEffect	N	1	15	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
25166	>InstrmtMatchSideID	Y	1	16	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
1840	>TradeAllocStatus	U	1	17	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	18	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	23	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39030	>Pad3	U	3	29	Fixed String	not used						
<NewBasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoNewBasketSideAlloc												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	<p>Party sub-type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
77	>PositionEffect	N	1	15	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
25166	>InstrmtMatchSideID	Y	1	16	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
1840	>TradeAllocStatus	U	1	17	unsigned int	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	>PartyExecutingFirm	Y	5	18	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	23	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39030	>Pad3	U	3	29	Fixed String	not used

15.12 Basket Roll Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10634 (TradeMatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
25167	BasketExecID	Y	4	40	unsigned int	System generated transaction ID for a Basket transaction.						
1300	MarketSegmentID	Y	4	44	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28899	BasketProfileID	N	4	48	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010).						
828	TrdType	Y	2	52	unsigned int	Type of Basket trade. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> </table>	Value	Description	1010	Basket of Equity Total Return Futures		
Value	Description											
1010	Basket of Equity Total Return Futures											
25250	NoOldBasketSideAlloc	Y	2	54	Counter	Number of old basket trade match sides						
25252	NoNewBasketSide-Alloc	Y	2	56	Counter	Number of new basket trade match sides						
856	TradeReportType	Y	1	58	unsigned int	Type of Trade Report <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </table>	Value	Description	0	Submit	5	No/Was (Replaced)
Value	Description											
0	Submit											
5	No/Was (Replaced)											
1011	MessageEventSource	Y	1	59	char	Receiver of a message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver
Value	Description											
I	Broadcast to initiator											
A	Broadcast to approver											
25171	NoBasketRootParty-GrpsBC	Y	1	60	Counter	Number of Basket Root Parties						
25249	NoOldBasketInstrmt-MatchSides	Y	1	61	Counter	Number of old instrument match sides						
25251	NoNewBasketInstrmt-MatchSides	Y	1	62	Counter	Number of new instrument match sides						
31091	BasketAnonymity	N	1	63	unsigned int	Used to indicate anonymized trades in baskets. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25168	BasketTradeReport-Text	N	20	64	Fixed String	User defined text message field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	84	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
<i><OldBasketDataBCGrp></i>												
60	TransactTime	Y	8	104	UTCTimestamp	Transaction timestamp.						
25161	BasketTrdMatchID	Y	8	112	unsigned int	System defined Basket ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25248	OrigBasketTrdMatch-ID	N	8	120	unsigned int	System defined Original Basket ID.										
200	MaturityMonthYear	Y	4	128	LocalMonth-YearCod	Month year code for expiry YYYYMM										
25247	OptionalEarly-TerminationIndicator	Y	1	132	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															
25173	BasketTradeReport-Type	Y	1	133	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </table>	Value	Description	4	Addendum	5	No/Was (Substitute)				
Value	Description															
4	Addendum															
5	No/Was (Substitute)															
571	TradeReportID	N	20	134	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E										
25168	BasketTradeReport-Text	N	20	154	Fixed String	User defined text message field. Valid characters: \x01-\x7E										
39020	Pad2	U	2	174	Fixed String	not used										
<i><NewBasketDataBCGrp></i>																
60	TransactTime	Y	8	176	UTCTimestamp	Transaction timestamp.										
25161	BasketTrdMatchID	Y	8	184	unsigned int	System defined Basket ID.										
25248	OrigBasketTrdMatch-ID	Y	8	192	unsigned int	System defined Original Basket ID.										
200	MaturityMonthYear	Y	4	200	LocalMonth-YearCod	Month year code for expiry YYYYMM										
25247	OptionalEarly-TerminationIndicator	Y	1	204	unsigned int	Indicates whether the counterparties have the right for early termination. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															
25173	BasketTradeReport-Type	Y	1	205	unsigned int	Basket operation <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> <tr> <td>19</td> <td>Terminate</td> </tr> </table>	Value	Description	0	Submit	4	Addendum	5	No/Was (Substitute)	19	Terminate
Value	Description															
0	Submit															
4	Addendum															
5	No/Was (Substitute)															
19	Terminate															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
571	TradeReportID	N	20	206	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E								
25168	BasketTradeReport-Text	N	20	226	Fixed String	User defined text message field. Valid characters: \x01-\x7E								
39020	Pad2	U	2	246	Fixed String	not used								
<i><BasketRootPartyGrp> Cardinality: 2-3, Record counter: NoBasketRootPartyGrpsBC</i>														
1122	>RootPartySub-IDType	Y	2	248	unsigned int	RootParty sub-type <table border="1" data-bbox="976 707 1389 887"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>4001</td><td>Buyer</td></tr> <tr> <td>4002</td><td>Seller</td></tr> <tr> <td>4003</td><td>Broker</td></tr> </table>	Value	Description	4001	Buyer	4002	Seller	4003	Broker
Value	Description													
4001	Buyer													
4002	Seller													
4003	Broker													
22417	>RootPartyContra-Firm	Y	5	250	Fixed String	The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20								
22437	>RootPartyContra-Trader	Y	6	255	Fixed String	The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20								
26162	>BasketSideTrade-ReportID	N	20	261	Fixed String	User defined Basket trade ID. Valid characters: \x01-\x7E								
39070	>Pad7	U	7	281	Fixed String	not used								
<i><OldBasketInstrmtMatchSideGrp> Cardinality: 1-199, Record counter: NoOldBasketInstrmtMatchSides</i>														
48	>SecurityID	Y	8	0	signed int	Instrument identifier.								
31	>LastPx	Y	8	8	PriceType	Price of this fill.								
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.								
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	N	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 i.e. TES trade ID.								
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	<p>Sub-type of a trade type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	<p>Transaction effect on a basket.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	<p>User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
39060	>Pad6	U	6	74	Fixed String	not used						
<i><NewBasketInstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NoNewBasketInstrmtMatchSides</i>												
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.						
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	N	8	32	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1" data-bbox="981 579 1394 714"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>2001</td><td>Block Trade</td></tr> <tr> <td>2004</td><td>Trade at Market</td></tr> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1" data-bbox="981 826 1394 916"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Simple instrument</td></tr> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" data-bbox="981 1028 1394 1163"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Do not publish trade</td></tr> <tr> <td>1</td><td>Publish trade</td></tr> </table>	Value	Description	0	Do not publish trade	1	Publish trade
Value	Description											
0	Do not publish trade											
1	Publish trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp.						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket. <table border="1" data-bbox="981 1320 1394 1455"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Add volume</td></tr> <tr> <td>2</td><td>Remove volume</td></tr> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39060	>Pad6	U	6	74	Fixed String	not used						
<OldBasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoOldBasketSideAlloc												
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1" data-bbox="981 1904 1394 2039"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
77	>PositionEffect	N	1	15	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open														
Value	Description																									
C	Close																									
O	Open																									
25166	>InstrmtMatchSideID	Y	1	16	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.																				
1840	>TradeAllocStatus	Y	1	17	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Pending</td></tr> <tr> <td>2</td><td>Approved</td></tr> <tr> <td>3</td><td>Auto Approved</td></tr> <tr> <td>4</td><td>Uploaded</td></tr> <tr> <td>5</td><td>Canceled</td></tr> <tr> <td>7</td><td>Pending Reversal</td></tr> <tr> <td>8</td><td>Side Approved Reversal</td></tr> <tr> <td>9</td><td>Reversed</td></tr> <tr> <td>10</td><td>Cancelled Reversal</td></tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
1	Pending																									
2	Approved																									
3	Auto Approved																									
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5	Canceled																									
7	Pending Reversal																									
8	Side Approved Reversal																									
9	Reversed																									
10	Cancelled Reversal																									
22001	>PartyExecutingFirm	Y	5	18	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>																				
22012	>PartyExecuting-Trader	Y	6	23	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>																				
39030	>Pad3	U	3	29	Fixed String	not used																				
<NewBasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoNewBasketSideAlloc																										
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.																				
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.																				
803	>PartySubIDType	Y	2	12	unsigned int	<p>Party sub-type</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>14001</td><td>Buyer</td></tr> <tr> <td>14002</td><td>Seller</td></tr> </table>	Value	Description	14001	Buyer	14002	Seller														
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	>Side	Y	1	14	unsigned int	<p>Side of the order.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell														
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77	>PositionEffect	N	1	15	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </table>	Value	Description	C	Close	O	Open														
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25166	>InstrmtMatchSideID	Y	1	16	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp.																				
1840	>TradeAllocStatus	Y	1	17	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																									
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22001	>PartyExecutingFirm	Y	5	18	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>																				
22012	>PartyExecuting-Trader	Y	6	23	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>																				
39030	>Pad3	U	3	29	Fixed String	not used																				

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	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	Y	8	64	PriceType	Price of this fill.
32	LastQty	Y	8	72	Qty	Quantity executed in this fill.
28585	SideLastPx	N	8	80	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	88	Qty	Fill quantity for the original T7 strategy.
1596	ClearingTradePrice	N	8	96	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	104	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	112	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	120	unsigned int	Exchange Order ID generated by the T7 System.
11	CIOrdID	N	8	128	unsigned int	Client Order ID: Unique participant defined order request identifier. For quotes the QuoteMsgID (1166) is provided in the trade notification.
151	LeavesQty	N	8	136	Qty	Remaining quantity of the order at the time of the execution. If the order has been executed partially this field contains the non-executed quantity. A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an order.
20403	RootPartyIDClientID	N	8	152	unsigned int	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.

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 resulting from the order.
20522	RootParty-IDInvestmentDecision-Maker	N	8	168	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.
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 allocations referring to the same match event, simple instrument and price.
1126	OrigTradeID	N	4	188	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
2424	MassOrderReportID	N	4	192	unsigned int	Mass order response identifier generated by the exchange
20459	RootParty-IDExecutingUnit	Y	4	196	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	200	unsigned int	Session ID.
20412	RootParty-IDExecutingTrader	N	4	204	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	N	4	208	unsigned int	Clearing Business Unit ID.
1300	MarketSegmentID	Y	4	212	signed int	Product identifier.
1649	RelatedSymbol	N	4	216	signed int	Product identifier of the original T7 strategy.
1506	SideTradeID	Y	4	220	unsigned int	Private trade identifier of an order or quote match step.
28582	MatchDate	Y	4	224	LocalMktDate	Business day of the match event.
880	TrdMatchID	Y	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 original strategy order.										
762	SecuritySubType	N	4	240	signed int	Sub-type qualification/identification of the SecurityType										
442	MultiLegReporting-Type	N	1	244	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Single instrument</td> </tr> <tr> <td>2</td> <td>Complex instrument</td> </tr> </table>	Value	Description	1	Single instrument	2	Complex instrument				
Value	Description															
1	Single instrument															
2	Complex instrument															
856	TradeReportType	Y	1	245	unsigned int	Type of Trade Report <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </table>	Value	Description	0	Submit	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break
Value	Description															
0	Submit															
1	Alleged															
5	No/Was (Replaced)															
7	(Locked-In) Trade Break															
830	TransferReason	Y	1	246	unsigned int	Identifies the role for which the trade notification is received. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </table>	Value	Description	1	Owner	2	Clearer				
Value	Description															
1	Owner															
2	Clearer															
20432	RootParty-IDBeneficiary	N	9	247	Fixed String	Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E										
20496	RootPartyIDTakeUp-TradingFirm	N	5	256	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20										
20413	RootPartyIDOrder-OriginationFirm	N	7	261	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20										

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1444	SideLiquidityInd	N	1	271	unsigned int	<p>Order initiator is passive or aggressive or other</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Added liquidity (passive)</td></tr> <tr> <td>2</td><td>Removed liquidity (aggressive, includes triggered orders)</td></tr> <tr> <td>4</td><td>Auction</td></tr> </table>	Value	Description	1	Added liquidity (passive)	2	Removed liquidity (aggressive, includes triggered orders)	4	Auction
Value	Description													
1	Added liquidity (passive)													
2	Removed liquidity (aggressive, includes triggered orders)													
4	Auction													
1815	TradingCapacity	Y	1	272	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Customer (Agency)</td></tr> <tr> <td>5</td><td>Principal (Proprietary)</td></tr> <tr> <td>6</td><td>Market Maker</td></tr> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	273	unsigned int	<p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>5</td><td>Order received from a direct access customer</td></tr> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
23002	OrderAttribute-LiquidityProvision	N	1	274	unsigned int	<p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Liquidity provision</td></tr> <tr> <td>0</td><td>No liquidity provision</td></tr> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23003	OrderAttributeRisk-Reduction	N	1	275	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Risk reduction</td></tr> <tr> <td>0</td><td>No risk reduction</td></tr> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
25124	ExecutingTrader-Qualifier	N	1	276	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	277	unsigned int	<p>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.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>22</td><td>Algo</td></tr> <tr> <td>24</td><td>Human/Natural person</td></tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1	Account	N	2	278	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20438	RootPartyIDPosition-Account	N	32	280	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
77	PositionEffect	N	1	312	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>C</td><td>Close</td></tr> <tr> <td>O</td><td>Open</td></tr> </table>	Value	Description	C	Close	O	Open										
Value	Description																					
C	Close																					
O	Open																					
1031	CustOrderHandling-Inst	N	1	313	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>W</td><td>Desk</td></tr> <tr> <td>Y</td><td>Electronic</td></tr> <tr> <td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr> <tr> <td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr> <tr> <td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr> <tr> <td>D</td><td>Other, including Other-provided Screen</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
25007	FreeText1	N	12	314	Fixed String	<p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	326	Fixed String	<p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
25009	FreeText3	N	12	338	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																										
1115	OrderCategory	N	1	350	char	<p>Indicates if the trade notification results from an order or quote.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Order</td></tr> <tr> <td>2</td><td>Quote</td></tr> </table>	Value	Description	1	Order	2	Quote																				
Value	Description																															
1	Order																															
2	Quote																															
40	OrdType	N	1	351	unsigned int	<p>Order type.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Market</td></tr> <tr> <td>2</td><td>Limit</td></tr> </table>	Value	Description	1	Market	2	Limit																				
Value	Description																															
1	Market																															
2	Limit																															
28587	RelatedProduct-Complex	N	1	352	unsigned int	<p>Instrument type of the orginal T7 strategy.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>2</td><td>Standard Option Strategy</td></tr> <tr> <td>3</td><td>Non-Standard Option Strategy</td></tr> <tr> <td>4</td><td>Volatility Strategy</td></tr> <tr> <td>5</td><td>Futures Spread</td></tr> <tr> <td>6</td><td>Inter-Product Spread</td></tr> <tr> <td>7</td><td>Standard Future Strategy</td></tr> <tr> <td>8</td><td>Pack and Bundle</td></tr> <tr> <td>9</td><td>Strip</td></tr> <tr> <td>11</td><td>Commodity Strip</td></tr> <tr> <td>12</td><td>Scaled Simple Instrument</td></tr> <tr> <td>13</td><td>Non-Standard Volatility Strategy</td></tr> <tr> <td>14</td><td>Total Return Future Strategy</td></tr> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	11	Commodity Strip	12	Scaled Simple Instrument	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																															
2	Standard Option Strategy																															
3	Non-Standard Option Strategy																															
4	Volatility Strategy																															
5	Futures Spread																															
6	Inter-Product Spread																															
7	Standard Future Strategy																															
8	Pack and Bundle																															
9	Strip																															
11	Commodity Strip																															
12	Scaled Simple Instrument																															
13	Non-Standard Volatility Strategy																															
14	Total Return Future Strategy																															
28586	OrderSide	N	1	353	unsigned int	<p>Side of the order in the original T7 strategy.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>1</td><td>Buy</td></tr> <tr> <td>2</td><td>Sell</td></tr> </table>	Value	Description	1	Buy	2	Sell																				
Value	Description																															
1	Buy																															
2	Sell																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22421	RootPartyClearing-Organization	Y	4	354	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22401	RootPartyExecuting-Firm	Y	5	358	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	N	6	363	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing-Firm	N	5	369	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1903	RegulatoryTradeID	N	52	374	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z, \x20
20473	RootParty-IDExecutionVenue	N	4	426	Fixed String	Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E
32999	FeeDntCode	N	15	430	Fixed String	This field indicates the Fee Code associated with the transaction. Valid characters: \x41-\x45, \x47, \x4B, \x4D, \x4E, \x50, \x52, \x53, \x54, \x56, \x57, \x58
39030	Pad3	U	3	445	Fixed String	not used

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10323 (PartyRiskLimitsRequest, MsgType = CL)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
22259	PartyDetailExecuting-Unit	N	5	26	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	31	Fixed String	not used

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						
<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: 10324 (PartyRisk-LimitsReport, MsgType = CM)						
39020	Pad2	U	2	6	Fixed String	not used						
<NRResponseHeaderME>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	Responsetn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="984 1482 1397 1605"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Not Last Message</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<MessageBody>												
36531	MarginBasedRisk-LimitLong	Y	8	56	float	Margin Based Risk Limit Short.						
37531	MarginBasedRisk-LimitShort	Y	8	64	float	Margin Based Risk Limit Short.						

16.4 Status Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10045 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </table>	Value	Description	2	News	6	Risk Control
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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												

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. <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>101</td><td>Start of Service</td></tr><tr><td>104</td><td>End of Service</td></tr></tbody></table>	Value	Description	101	Start of Service	104	End of Service
Value	Description											
101	Start of Service											
104	End of Service											
39030	Pad3	U	3	45	Fixed String	not used						

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10501 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Trade</td> </tr> </table>	Value	Description	1	Trade		
Value	Description											
1	Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1368	TradSesEvent	Y	1	40	unsigned int	Trading session event type. <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>104</td><td>End of Service</td></tr></table>	Value	Description	104	End of Service
Value	Description									
104	End of Service									
39070	Pad7	U	7	41	Fixed String	not used				

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10325 (PartyRiskLimitsDefinitionRequest, MsgType = CS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1677	NoPartyRiskLimits	Y	2	26	Counter	Number of party risk limits
39040	Pad4	U	4	28	Fixed String	not used
<RRAUpdateBasePartyGrp> Cardinality: 0 - 1000, Record counter: NoPartyRiskLimits						
34531	>RemainingRisk-AllowanceBaseLong	Y	8	32	float	Remaining Risk Allowance Base Long.
35531	>RemainingRisk-AllowanceBaseShort	Y	8	40	float	Remaining Risk Allowance Base Short.
1670	>RiskLimitID	Y	4	48	unsigned int	Identifier of the last Remaining Risk Allowance event
22259	>PartyDetail-ExecutingUnit	Y	5	52	Fixed String	Detail BusinessUnit name 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

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	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						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
1677	NoPartyRiskLimits	Y	2	56	Counter	Number of party risk limits						
39060	Pad6	U	6	58	Fixed String	not used						
<i><RRAUpdateBasePartyAckGrp> Cardinality: 0 - 1000, Record counter: NoPartyRiskLimits</i>												
22259	>PartyDetail-ExecutingUnit	Y	5	64	Fixed String	Detail BusinessUnit name 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	Description								
1764	>RiskLimitResult	Y	2	70	unsigned int	<p>Risk Limit Result for failed events</p> <table border="1"><tr><td>Value</td><td>Description</td></tr><tr><td>10580</td><td>Margin Based Risk Limits not enabled for business unit</td></tr><tr><td>10581</td><td>Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List</td></tr><tr><td>10582</td><td>Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List</td></tr></table>	Value	Description	10580	Margin Based Risk Limits not enabled for business unit	10581	Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List	10582	Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List
Value	Description													
10580	Margin Based Risk Limits not enabled for business unit													
10581	Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List													
10582	Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List													

16.8 Trading Session Event

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><MessageBody></i>												

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

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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="981 1641 1405 1776"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Session Data</td></tr> <tr> <td>5</td><td>Listener Data</td></tr> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="981 1843 1405 1978"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>False</td></tr> <tr> <td>1</td><td>True</td></tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
893	LastFragment	Y	1	56	unsigned int	<p>Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Last Message</td></tr> </table>	Value	Description	1	Last Message												
Value	Description																					
1	Last Message																					
39070	Pad7	U	7	57	Fixed String	not used																
<i><MessageBody></i>																						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																
48	SecurityID	N	8	72	signed int	Instrument identifier.																
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																
28721	MassActionReason	Y	1	84	unsigned int	<p>Reason for mass cancellation.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>105</td><td>Product State Halt</td></tr> <tr> <td>106</td><td>Product State Holiday</td></tr> <tr> <td>107</td><td>Instrument Suspended</td></tr> <tr> <td>109</td><td>Complex Instrument Deletion</td></tr> <tr> <td>110</td><td>Volatility Interruption</td></tr> <tr> <td>111</td><td>Product temporarily not tradeable</td></tr> <tr> <td>121</td><td>Scaled Simple Instrument Deletion</td></tr> </table>	Value	Description	105	Product State Halt	106	Product State Holiday	107	Instrument Suspended	109	Complex Instrument Deletion	110	Volatility Interruption	111	Product temporarily not tradeable	121	Scaled Simple Instrument Deletion
Value	Description																					
105	Product State Halt																					
106	Product State Holiday																					
107	Instrument Suspended																					
109	Complex Instrument Deletion																					
110	Volatility Interruption																					
111	Product temporarily not tradeable																					
121	Scaled Simple Instrument Deletion																					
18	ExecInst	N	1	85	unsigned int	<p>Cancellation scope for orders. Quotes are always cancelled by Mass Cancellation Events.'No value' indicates no order cancellation.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>1</td><td>Persistent Order (FIX value 'H')</td></tr> <tr> <td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr> <tr> <td>3</td><td>Persistent and non-persistent orders affected (FIX value 'HQ')</td></tr> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	3	Persistent and non-persistent orders affected (FIX value 'HQ')								
Value	Description																					
1	Persistent Order (FIX value 'H')																					
2	Non-persistent Order (FIX value 'Q')																					
3	Persistent and non-persistent orders affected (FIX value 'HQ')																					
39020	Pad2	U	2	86	Fixed String	not used																

16.10 Pre-Trade Risk Limits Definition Request

The Pre-Trade Risk Limits (PTRL) calculate in real-time how much of a given limit has already been consumed by incoming transactions and executions throughout the trading day. The limit can be set with this 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						
<MessageHeaderIn>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10312 (PartyRiskLimitsRequest, MsgType = CL)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<RequestHeader>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<MessageBody>												
25205	NettingCoefficient	N	8	24	floatDecimal4	Weighting factor used in the Extended PTRL consumption calculation. Default value is 10000 for trading members and 0 for clearing members.						
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.						
1533	RiskLimitPlatform	Y	1	36	unsigned int	Scope for Pre-Trade risk limits <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </table>	Value	Description	0	On-Book	1	Off-Book(TES)
Value	Description											
0	On-Book											
1	Off-Book(TES)											
31669	NoRiskLimitsQty	Y	1	37	Counter							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1672	PartyDetailStatus	N	1	38	unsigned int	Member status. <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Active</td></tr> <tr> <td>1</td><td>Suspend</td></tr> </table>	Value	Description	0	Active	1	Suspend
Value	Description											
0	Active											
1	Suspend											
28775	RiskLimitGroup	N	3	39	Fixed String	User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20						
22259	PartyDetailExecuting-Unit	N	5	42	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20						
39000	Pad1	U	1	47	Fixed String	not used						
<i><RiskLimitQtyGrp> Cardinality: 0-2, Record counter: NoRiskLimitsQty</i>												
28777	>RiskLimitQty	N	8	48	Qty	Risk limit quantity - Special cases: leave empty for delete/reset limit, set 0 for no further trading						
1530	>RiskLimitType	Y	1	56	unsigned int	Type of risk limits <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Long limit</td></tr> <tr> <td>5</td><td>Short limit</td></tr> </table>	Value	Description	4	Long limit	5	Short limit
Value	Description											
4	Long limit											
5	Short limit											
39070	>Pad7	U	7	57	Fixed String	not used						

16.11 Pre-Trade Risk Limit Response

This response outlines the currently consumed Pre-Trade Risk Limits.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10313 (PartyRiskLimitsReport, MsgType = CM)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
1667	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport						
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.						
1669	NoRiskLimits	Y	1	68	Counter							
1672	PartyDetailStatus	Y	1	69	unsigned int	Member status. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </table>	Value	Description	0	Active	1	Suspend
Value	Description											
0	Active											
1	Suspend											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1533	RiskLimitPlatform	Y	1	70	unsigned int	<p>Scope for Pre-Trade risk limits</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>On-Book</td></tr> <tr> <td>1</td><td>Off-Book(TES)</td></tr> </table>	Value	Description	0	On-Book	1	Off-Book(TES)		
Value	Description													
0	On-Book													
1	Off-Book(TES)													
22259	PartyDetailExecuting-Unit	Y	5	71	Fixed String	<p>Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20</p>								
39040	Pad4	U	4	76	Fixed String	not used								
<RiskLimitsRptGrp> Cardinality: 0 - 64, Record counter: NoRiskLimits														
28777	>RiskLimitQty	N	8	80	Qty	Risk limit quantity.								
28779	>RiskLimitOpenQty	N	8	88	Qty	Open quantity for orders or TES trades.								
28780	>RiskLimitNet-PositionQty	N	8	96	Qty	Net position quantity for a requested pre-trade risk limit scope.								
25205	>NettingCoefficient	N	8	104	floatDecimal4	Weighting factor used in the Extended PTRL consumption calculation. Default value is 10000 for trading members and 0 for clearing members.								
28905	>ActivationDate	N	4	112	LocalMktDate	Business date when change is active								
1530	>RiskLimitType	Y	1	116	unsigned int	<p>Type of risk limits</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>Long limit</td></tr> <tr> <td>5</td><td>Short limit</td></tr> </table>	Value	Description	4	Long limit	5	Short limit		
Value	Description													
4	Long limit													
5	Short limit													
28776	>RiskLimit-RequestingPartyRole	Y	1	117	unsigned int	<p>Requesting party role for a pre-trade risk limit.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>4</td><td>requested by Clearing firm</td></tr> <tr> <td>22</td><td>requested by Exchange</td></tr> <tr> <td>59</td><td>requested by Executing firm</td></tr> </table>	Value	Description	4	requested by Clearing firm	22	requested by Exchange	59	requested by Executing firm
Value	Description													
4	requested by Clearing firm													
22	requested by Exchange													
59	requested by Executing firm													
28778	>RiskLimitViolation-Indicator	N	1	118	unsigned int	<p>Indicator for a pre-trade risk limit violation.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>No</td></tr> <tr> <td>1</td><td>Yes</td></tr> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
28775	>RiskLimitGroup	N	3	119	Fixed String	<p>User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20</p>								
39060	>Pad6	U	6	122	Fixed String	not used								

16.12 Inquire Pre-Trade Risk Limits Request

This request retrieves the currently consumed Pre-Trade Risk Limits. This message is sent to the service “Order and Quote Management”.

Inquire Pre-Trade Risk Limits Request



Pre-Trade Risk Limit Response
 (Session Data)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderIn>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10311 (PartyRiskLimitsRequest, MsgType = CL)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<RequestHeader>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<MessageBody>												
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.						
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits						
					<table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>On-Book</td></tr> <tr> <td>1</td><td>Off-Book(TES)</td></tr> </table>	Value	Description	0	On-Book	1	Off-Book(TES)	
Value	Description											
0	On-Book											
1	Off-Book(TES)											
22059	PartyExecutingUnit	N	5	29	Fixed String	Executing BusinessUnit name Valid characters: \x01-\x7E						
28775	RiskLimitGroup	N	3	34	Fixed String	User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20						
39030	Pad3	U	3	37	Fixed String	not used						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
5948	PartitionID	Y	2	44	unsigned int	<p>Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.</p>						
25005	MatchingEngine-Status	Y	1	46	unsigned int	<p>Order/Quote Management service: Informs if trading is active for grouping of T7 products.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
25006	TradeManagerStatus	Y	1	47	unsigned int	<p>Trades service: Informs about the availability of the retransmission service of trades for a grouping of T7 products.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
28732	ApplSeqStatus	Y	1	48	unsigned int	<p>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.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
25048	T7EntryServiceStatus	Y	1	49	unsigned int	<p>T7 Entry Service: informs if TES trading is active for grouping of T7 products.</p> <table border="1"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											

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

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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (User-Notification, MsgType = CB)						
39020	Pad2	U	2	6	Fixed String	not used						
<NRBCHeader>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> </table>	Value	Description	10	Service Availability Market		
Value	Description											
10	Service Availability Market											
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39020	Pad2	U	2	22	Fixed String	not used						
<MessageBody>												
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. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25053	SelectiveRequestFor-QuoteRtmService-Status	Y	1	29	unsigned int	<p>State of the Selective Service for Quote Retransmission Service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
25237	NewsRtmService-Status	Y	1	30	unsigned int	<p>State of the News Retransmission Service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
25238	RiskControlRtm-ServiceStatus	Y	1	31	unsigned int	<p>State of the Risk Control Retransmission Service.</p> <table border="1"> <tr> <td>Value</td><td>Description</td></tr> <tr> <td>0</td><td>Unavailable</td></tr> <tr> <td>1</td><td>Available</td></tr> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											

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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10031 (News, MsgType = B)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeader>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>2</td> <td>News</td> </tr> </table>	Value	Description	2	News		
Value	Description											
2	News											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageBody>						
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
30355	VarText	N	2000	306	Variable String	News text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.										
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Eurex Clearing</td> </tr> <tr> <td>2</td> <td>T7 trading system</td> </tr> </table>	Value	Description	1	Eurex Clearing	2	T7 trading system				
Value	Description															
1	Eurex Clearing															
2	T7 trading system															
1301	MarketID	N	2	60	unsigned int	Market ID. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> <tr> <td>12</td> <td>NODX</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values
Value	Description															
1	XEUR															
2	XEEE															
12	NODX															
*	More values															
1324	ListUpdateAction	Y	1	62	char	Invocation (D = Delete) or release (A = Add) of a trading limitation. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </table>	Value	Description	A	Add (Invocation)	D	Delete (Release)				
Value	Description															
A	Add (Invocation)															
D	Delete (Release)															
22807	RequestingParty-EnteringFirm	Y	9	63	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20										
22804	RequestingParty-ClearingFirm	N	9	72	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20										
1672	PartyDetailStatus	Y	1	81	unsigned int	Member status. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </table>	Value	Description	0	Active	1	Suspend				
Value	Description															
0	Active															
1	Suspend															
39060	Pad6	U	6	82	Fixed String	not used										

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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10042 (PartyActionReport, MsgType = DI)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeader>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<MessageBody>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	N	4	48	LocalMktDate	Business date.						
20812	RequestingParty-IDExecutingTrader	N	4	52	unsigned int	Owning User ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.										
20012	PartyIDExecuting-Trader	N	4	60	unsigned int	Owning User ID.										
20816	RequestingParty-IDExecutingSystem	Y	4	64	unsigned int	System ID. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>T7 trading system</td> </tr> </table>	Value	Description	2	T7 trading system						
Value	Description															
2	T7 trading system															
1301	MarketID	N	2	68	unsigned int	Market ID. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> <tr> <td>12</td> <td>NODX</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values
Value	Description															
1	XEUR															
2	XEEE															
12	NODX															
*	More values															
2329	PartyActionType	Y	1	70	unsigned int	Type of party action report. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Halt trading</td> </tr> <tr> <td>2</td> <td>Reinstate</td> </tr> </table>	Value	Description	1	Halt trading	2	Reinstate				
Value	Description															
1	Halt trading															
2	Reinstate															
20807	RequestingParty-IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </table>	Value	Description	1	Participant	2	Market Supervision				
Value	Description															
1	Participant															
2	Market Supervision															

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						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.										
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <tr><th>Value</th><th>Description</th></tr> <tr><td>1</td><td>Eurex Clearing</td></tr> <tr><td>2</td><td>T7 trading system</td></tr> </table>	Value	Description	1	Eurex Clearing	2	T7 trading system				
Value	Description															
1	Eurex Clearing															
2	T7 trading system															
1301	MarketID	N	2	60	unsigned int	Market ID. <table border="1"> <tr><th>Value</th><th>Description</th></tr> <tr><td>1</td><td>XEUR</td></tr> <tr><td>2</td><td>XEEE</td></tr> <tr><td>12</td><td>NODX</td></tr> <tr><td>*</td><td>More values</td></tr> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values
Value	Description															
1	XEUR															
2	XEEE															
12	NODX															
*	More values															
25240	InventoryCheckType	N	1	62	unsigned int	Indicator for checking open orders and quotes. <table border="1"> <tr><th>Value</th><th>Description</th></tr> <tr><td>0</td><td>Do not check</td></tr> <tr><td>1</td><td>Check</td></tr> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
1324	ListUpdateAction	Y	1	63	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. <table border="1"> <tr><th>Value</th><th>Description</th></tr> <tr><td>A</td><td>Add (Invocation)</td></tr> <tr><td>D</td><td>Delete (Release)</td></tr> </table>	Value	Description	A	Add (Invocation)	D	Delete (Release)				
Value	Description															
A	Add (Invocation)															
D	Delete (Release)															
1767	RiskLimitAction	N	1	64	unsigned int	Risk protection action. <table border="1"> <tr><th>Value</th><th>Description</th></tr> <tr><td>0</td><td>Queue Inbound</td></tr> <tr><td>2</td><td>Reject</td></tr> <tr><td>4</td><td>Warning</td></tr> </table>	Value	Description	0	Queue Inbound	2	Reject	4	Warning		
Value	Description															
0	Queue Inbound															
2	Reject															
4	Warning															
22807	RequestingParty-EnteringFirm	Y	9	65	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20										
22804	RequestingParty-ClearingFirm	N	9	74	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20										
39050	Pad5	U	5	83	Fixed String	not used										

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10320 (Test-Request, MsgType = 1)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
39060	Pad6	U	6	26	Fixed String	not used

16.20 Ping Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType = 0)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
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	ResponsetIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine.				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" style="margin-left: 20px;"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.				

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.

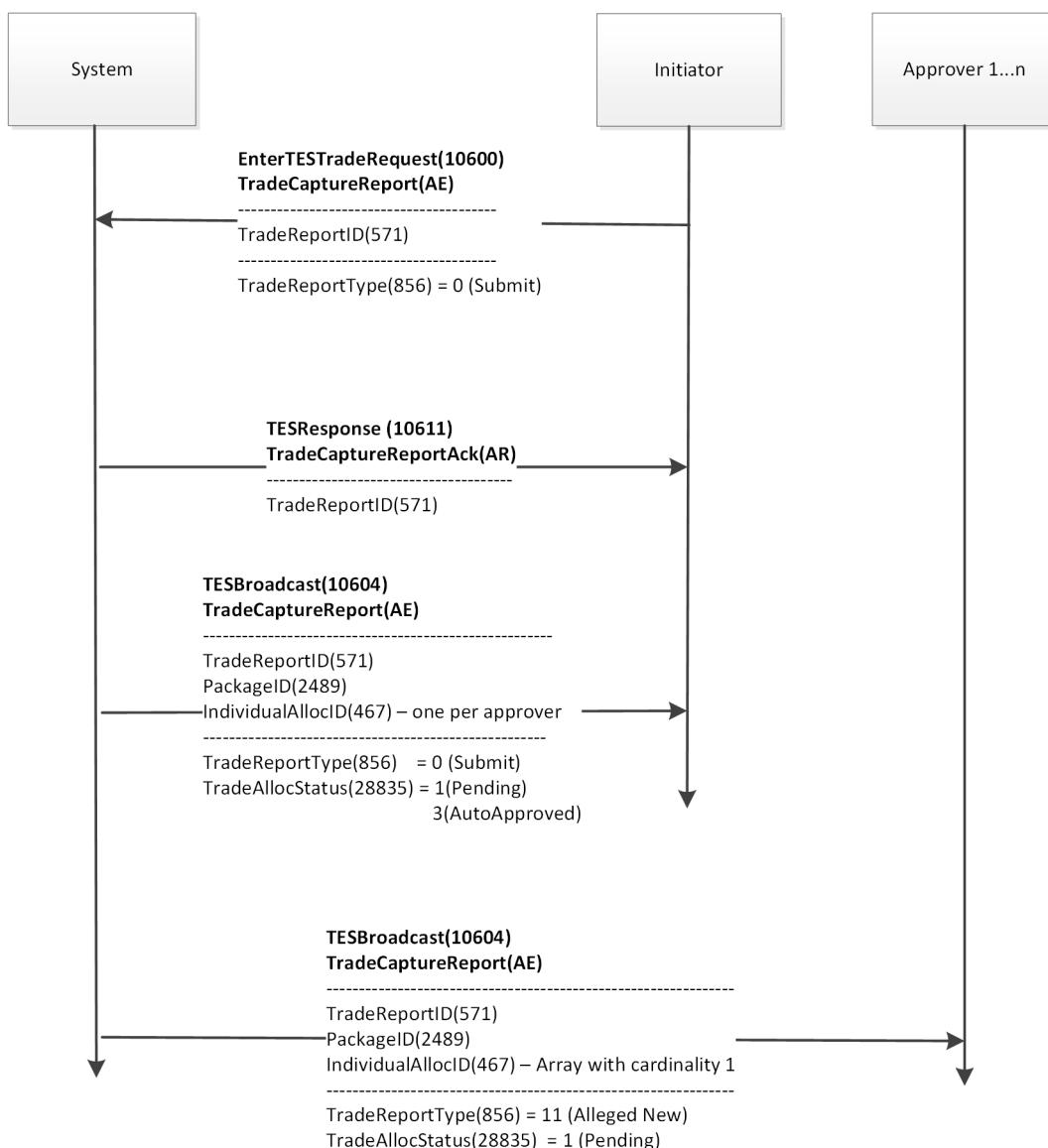
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)						
39020	Pad2	U	2	6	Fixed String	not used						
<NotifHeader>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
<MessageBody>												
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1" data-bbox="981 1163 1399 1327"> <tr> <th>Value</th><th>Description</th></tr> <tr> <td>105</td><td>Error converting response or broadcast</td></tr> <tr> <td>*</td><td>More values</td></tr> </table>	Value	Description	105	Error converting response or broadcast	*	More values
Value	Description											
105	Error converting response or broadcast											
*	More values											
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.						
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1355	RefApplID	Y	1	26	unsigned int	<p>Application identifier of a T7 ETI data stream.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr><td>1</td><td>Trade</td></tr> <tr><td>2</td><td>News</td></tr> <tr><td>3</td><td>Service Availability</td></tr> <tr><td>4</td><td>Session Data</td></tr> <tr><td>5</td><td>Listener Data</td></tr> <tr><td>6</td><td>Risk Control</td></tr> <tr><td>7</td><td>TES Maintenance</td></tr> <tr><td>8</td><td>TES Trade</td></tr> <tr><td>9</td><td>SRQS Maintenance</td></tr> <tr><td>10</td><td>Service Availability Market</td></tr> </tbody> </table>	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
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	<p>Session status.</p> <table border="1"> <thead> <tr> <th>Value</th><th>Description</th></tr> </thead> <tbody> <tr><td>0</td><td>Session active</td></tr> <tr><td>4</td><td>Session logout complete</td></tr> </tbody> </table>	Value	Description	0	Session active	4	Session logout complete																
Value	Description																											
0	Session active																											
4	Session logout complete																											
30355	VarText	Y	2000	28	Variable String	<p>Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</p>																						

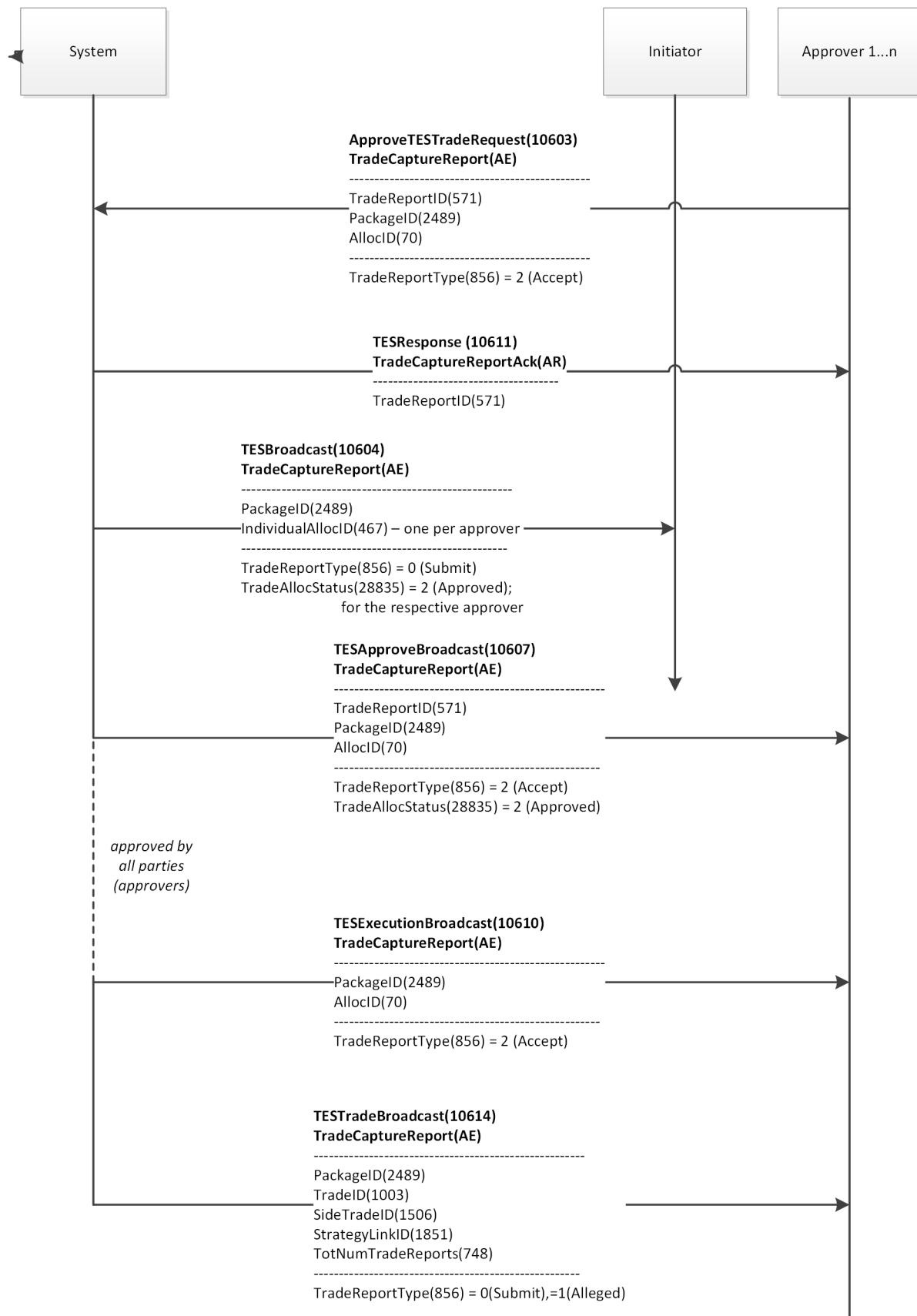
A Appendix

A.1 T7 Entry Service Message Flow

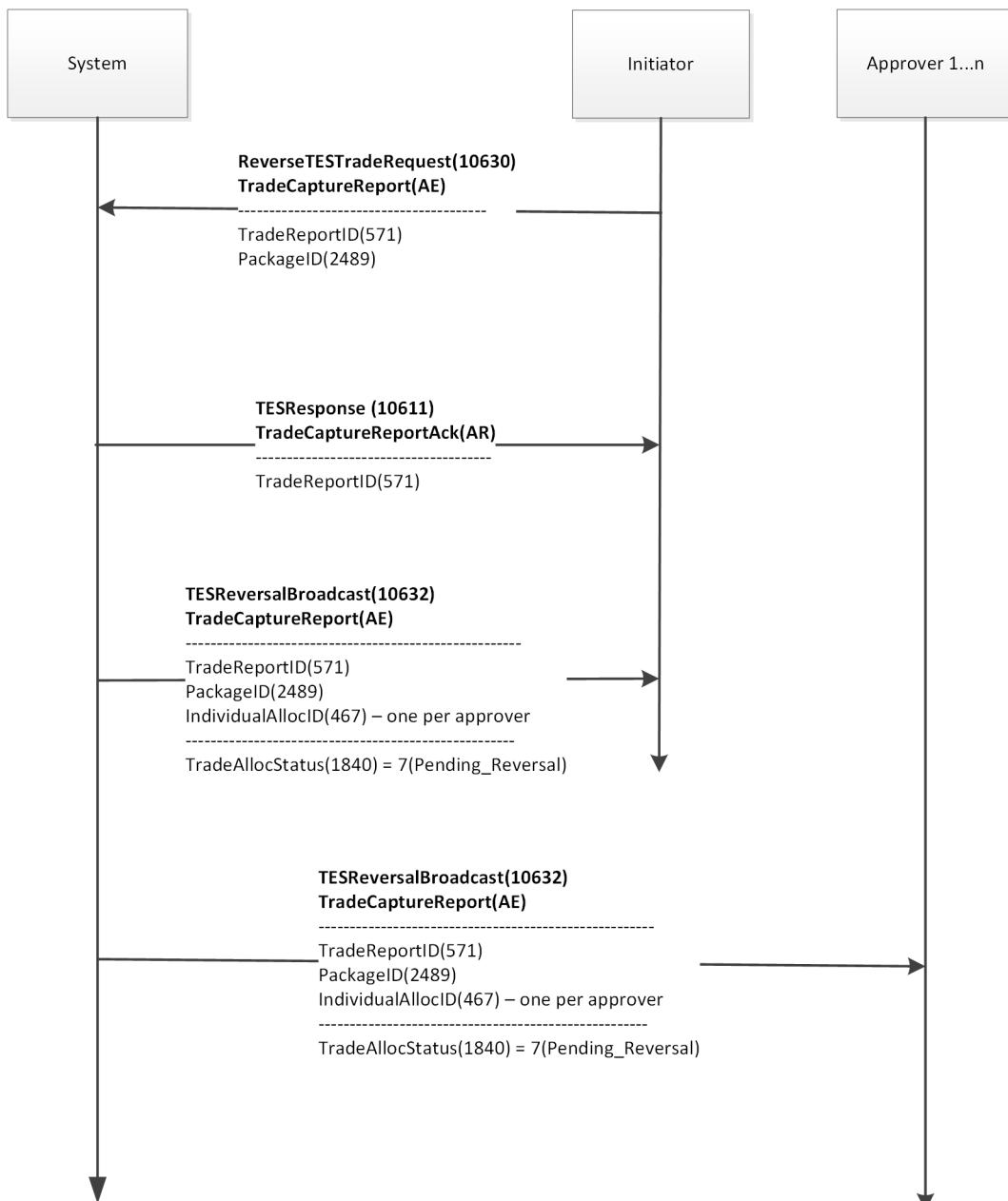
ETI: Message flow for EnterTESTradeRequest



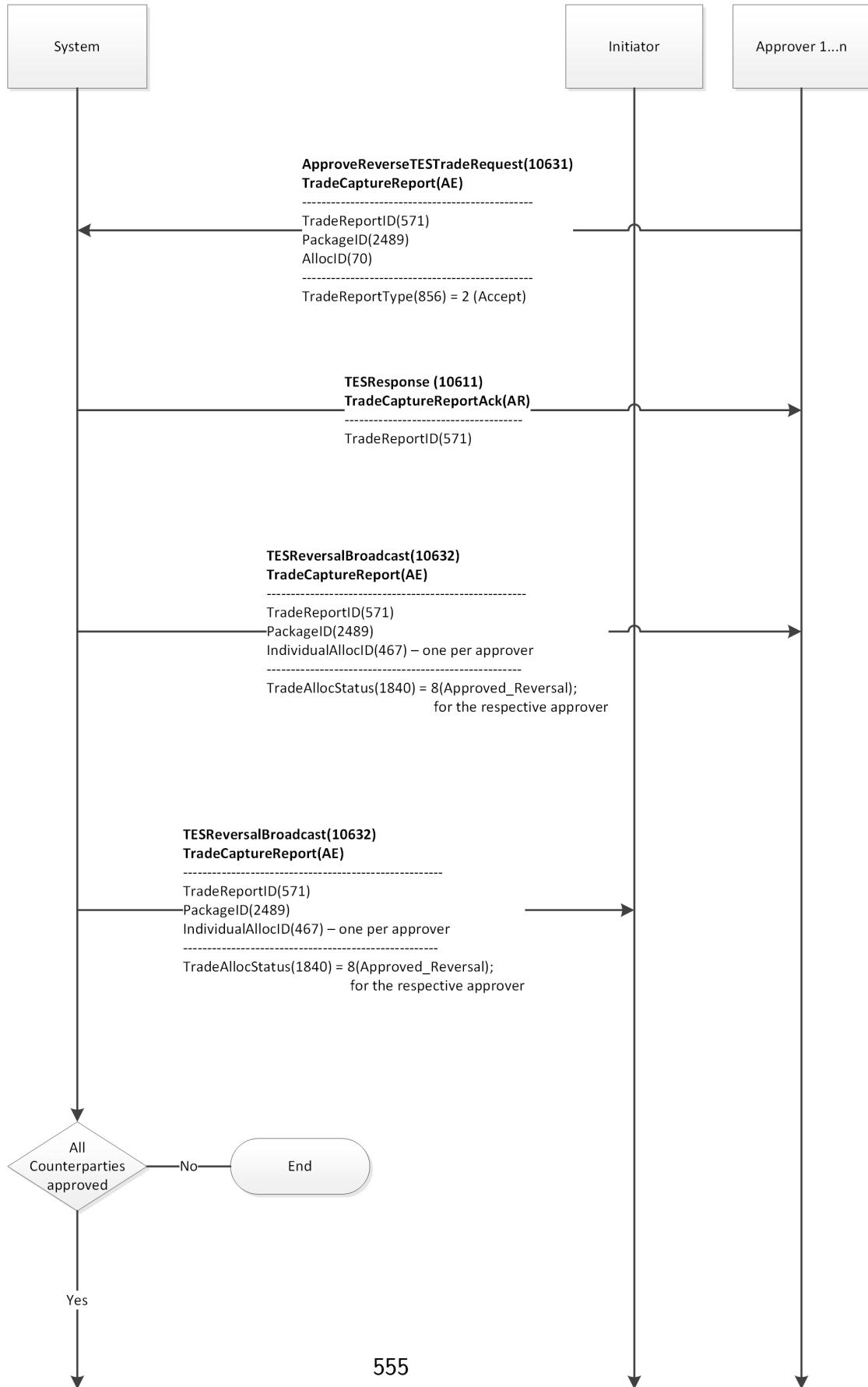
ETI: Message flow for ApproveTESTTradeRequest



ETI: Message flow for ReverseTESTradeRequest

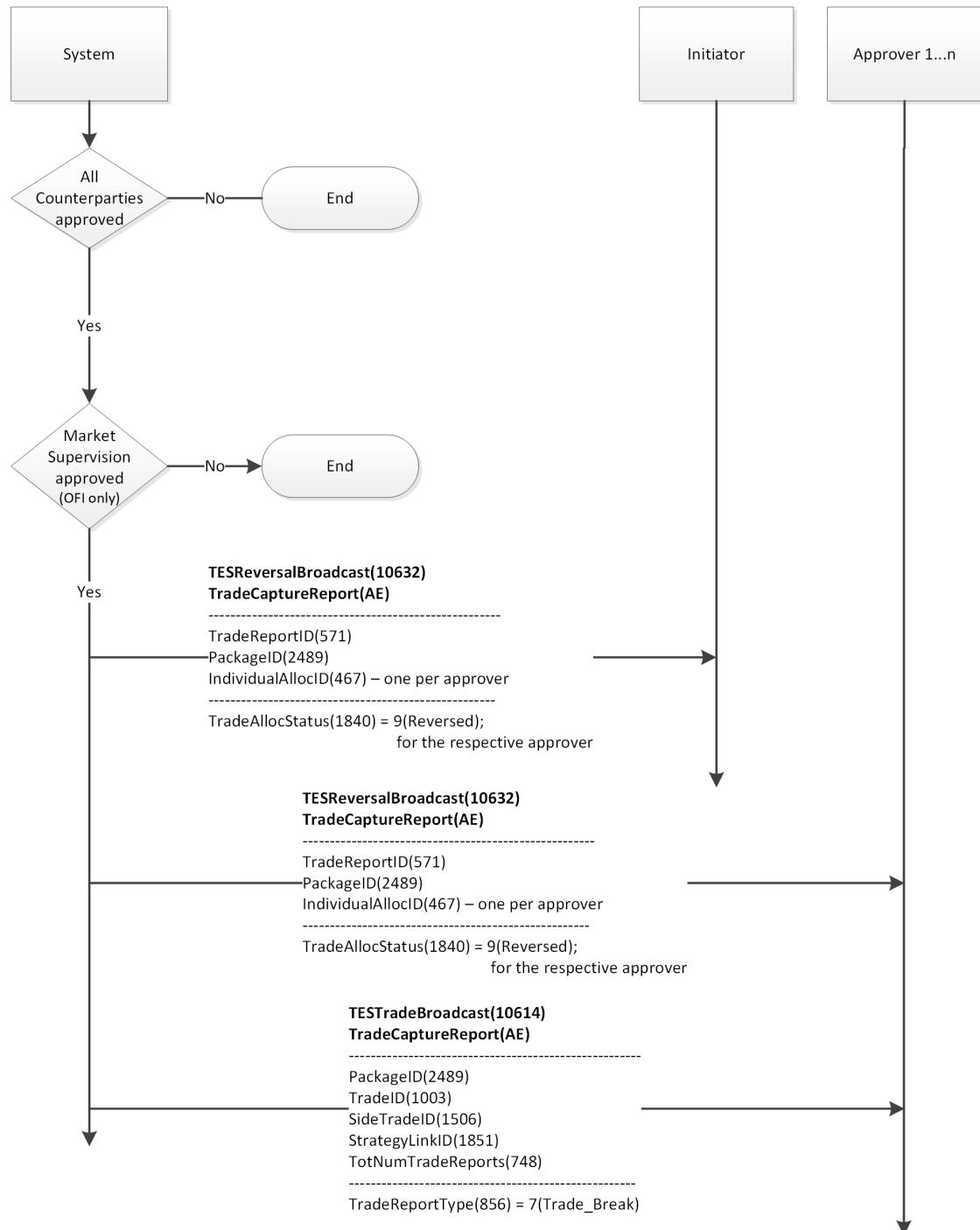


ETI: Message flow for ApproveReverseTESTradeRequest



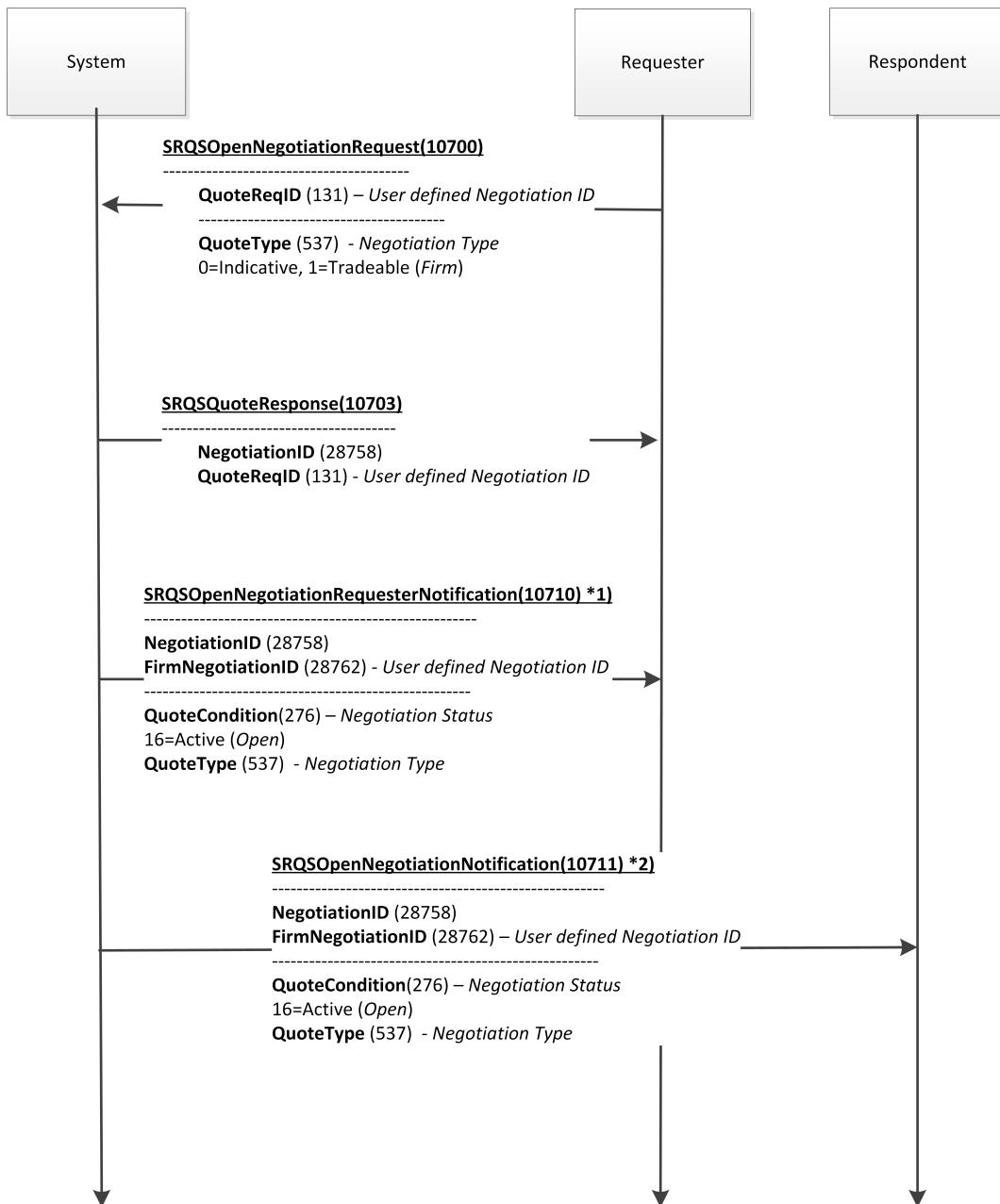
ETI: Message flow for ApproveReverseTESTradeRequest

Continued from the previous page



A.2 SRQS Message Flows

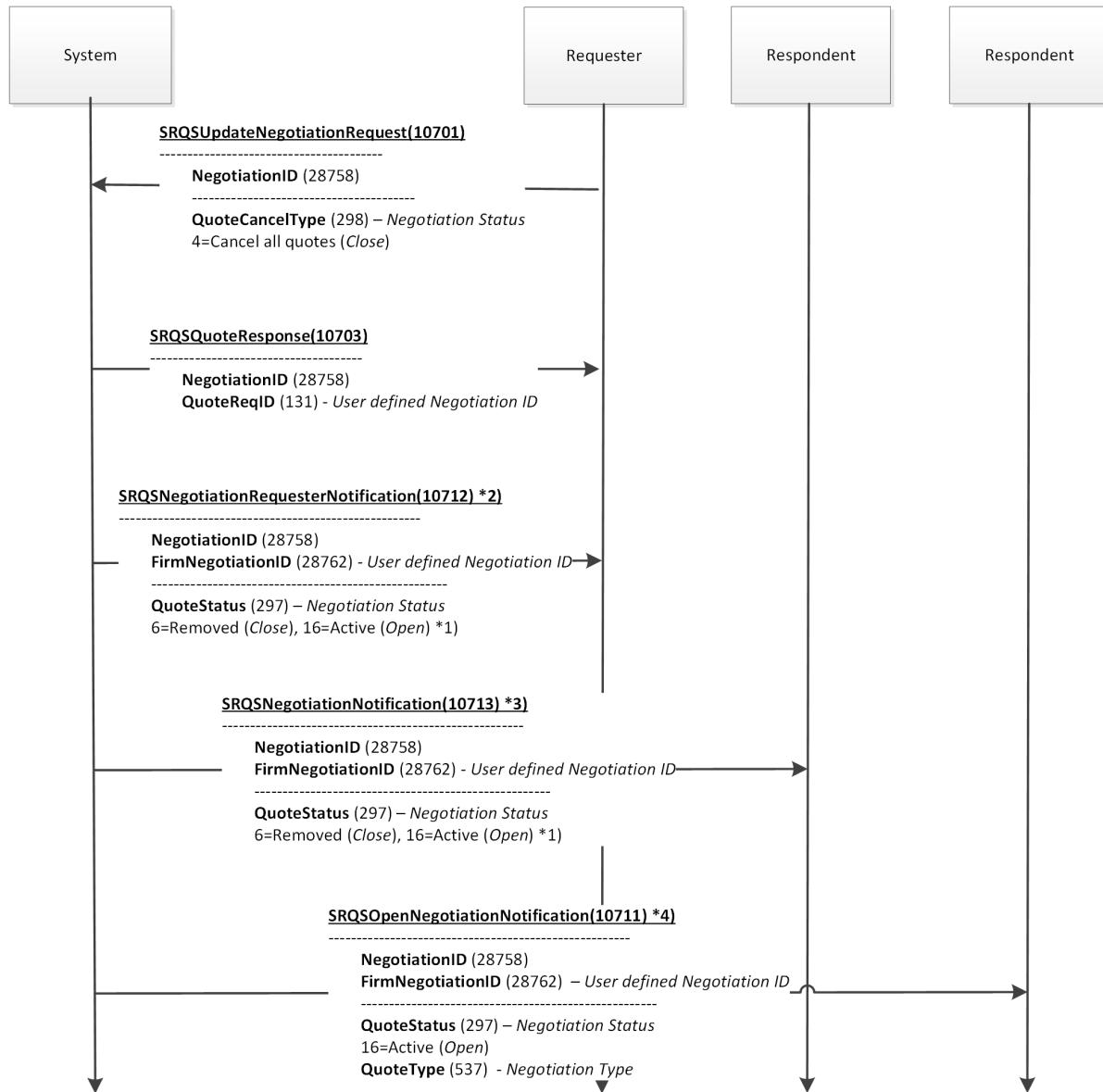
ETI: Message flow for SRQS Open Negotiation



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

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

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



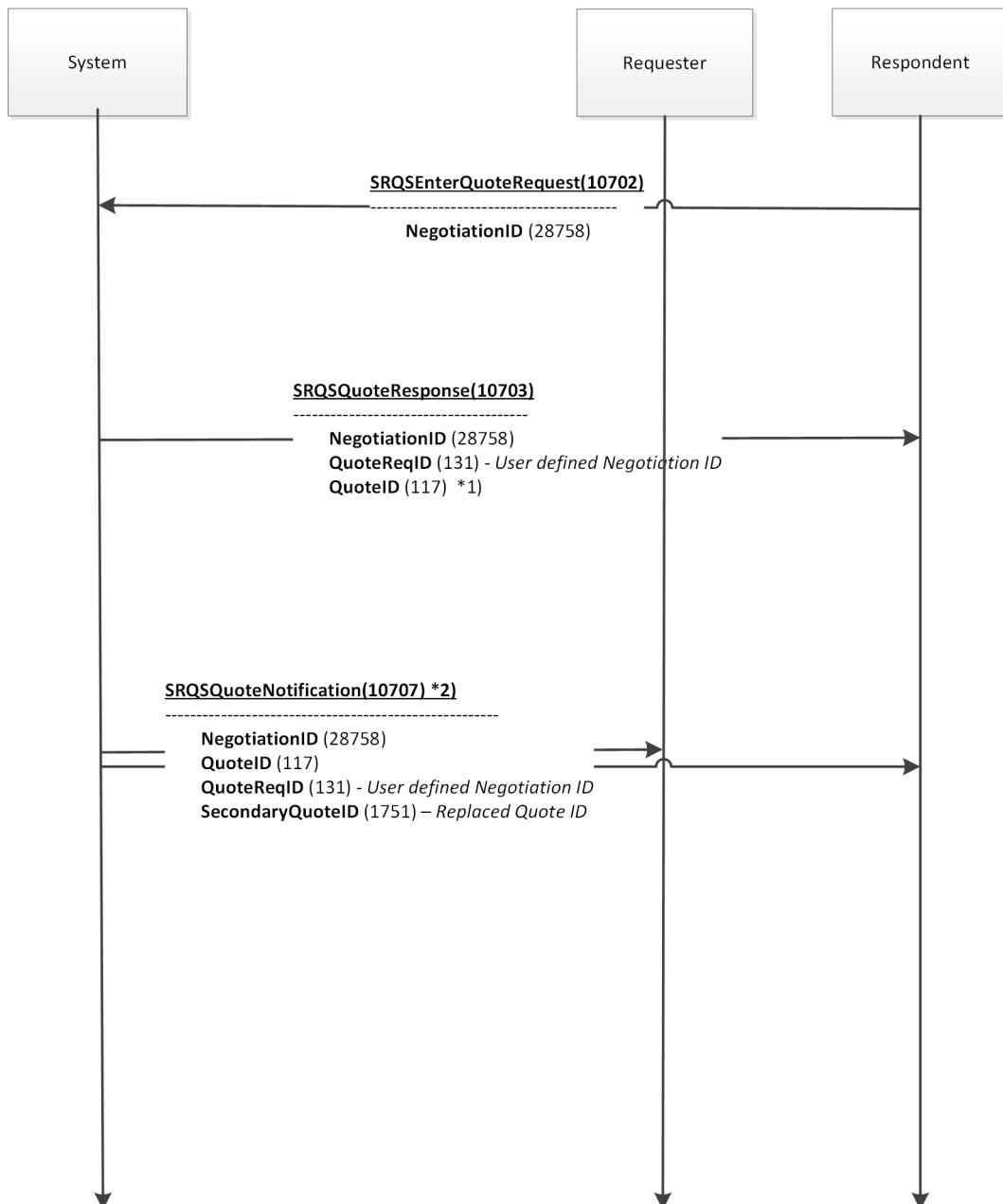
*1) Closed when set by the requester.

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

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

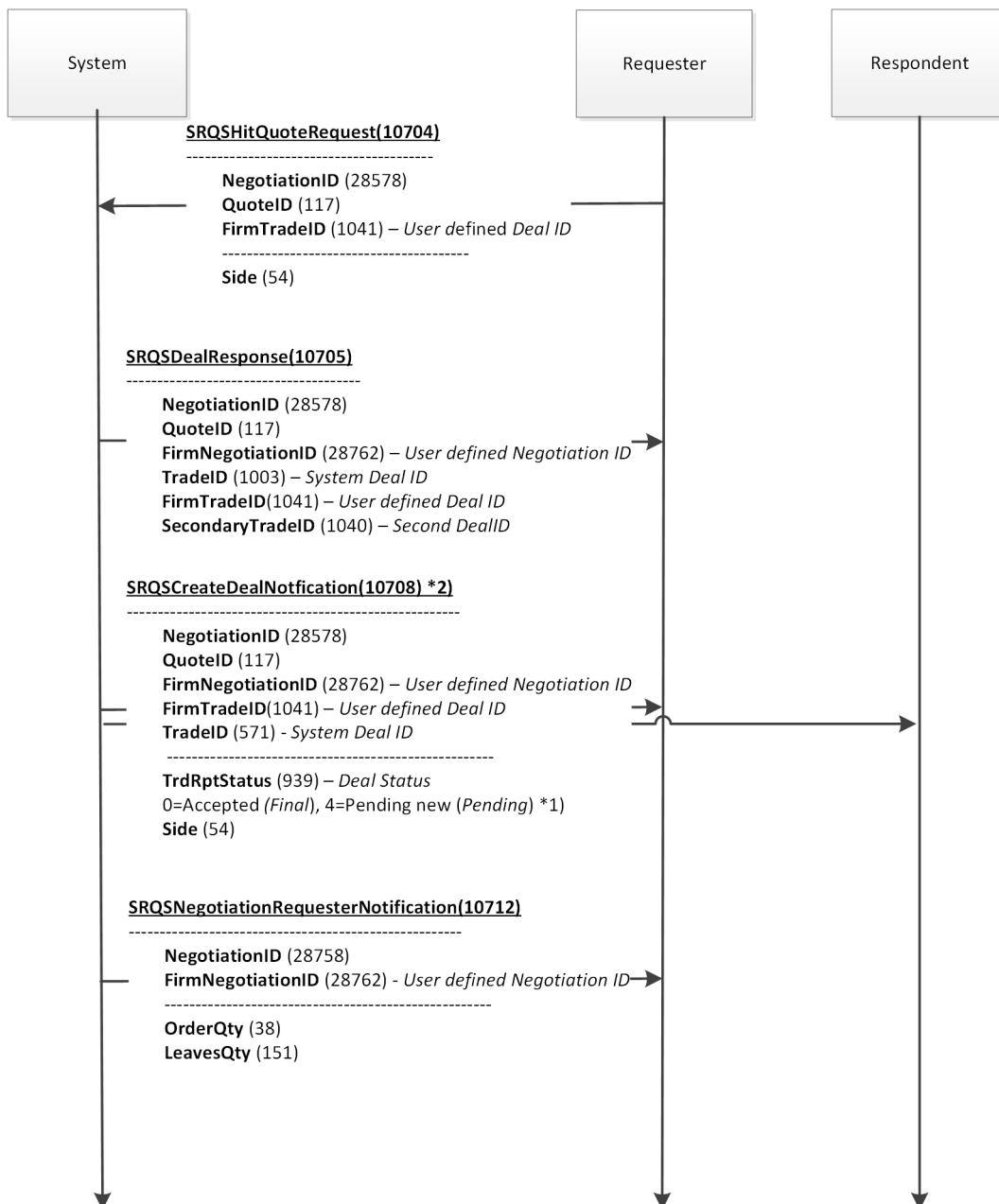
*4) to the business units of newly addressed target parties

ETI: Message flow for SRQS Enter Quote



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

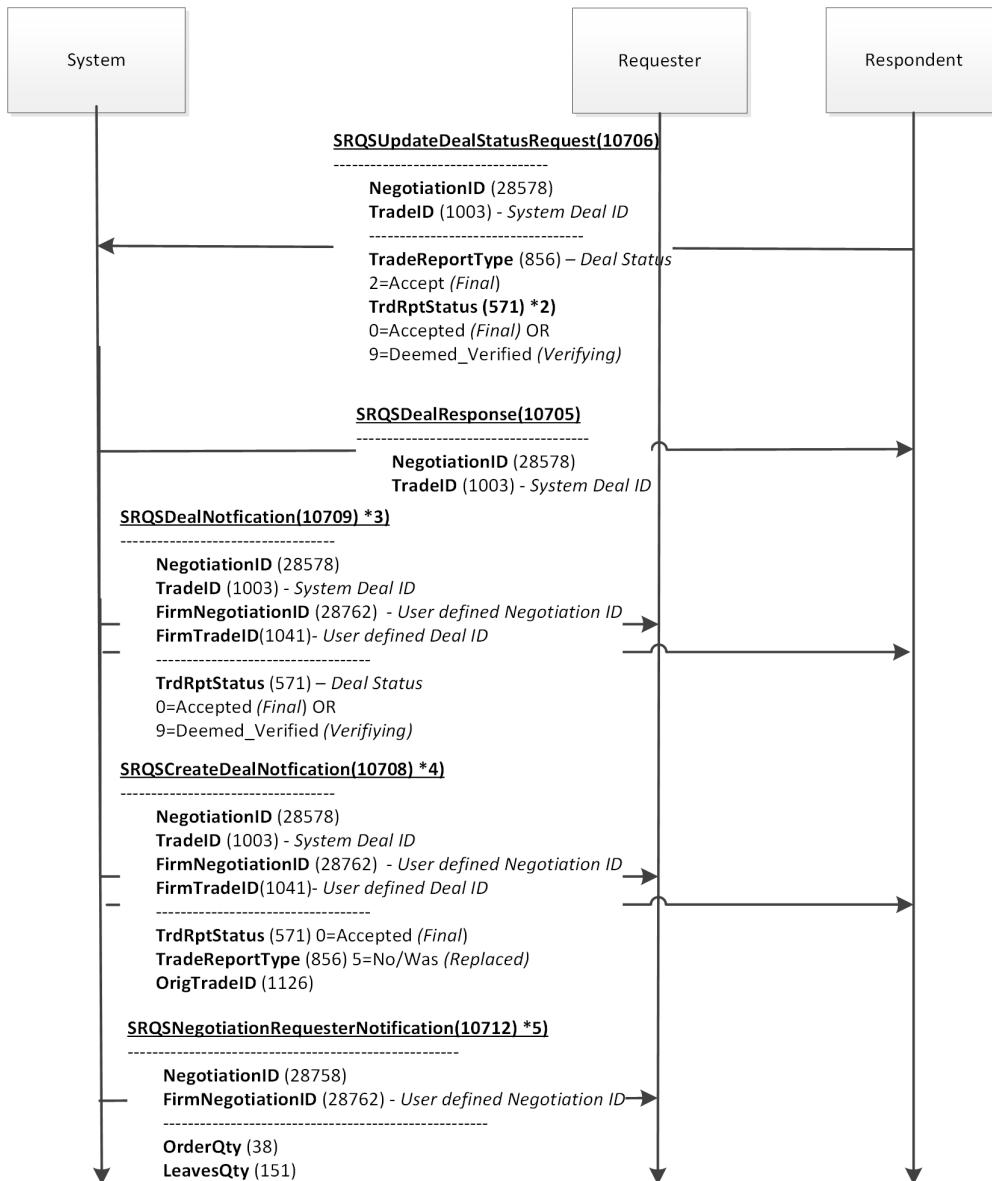
ETI: Message flow for SRQS Hit Quote



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

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

ETI: Message flow for SRQS Confirm Deal *1)



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

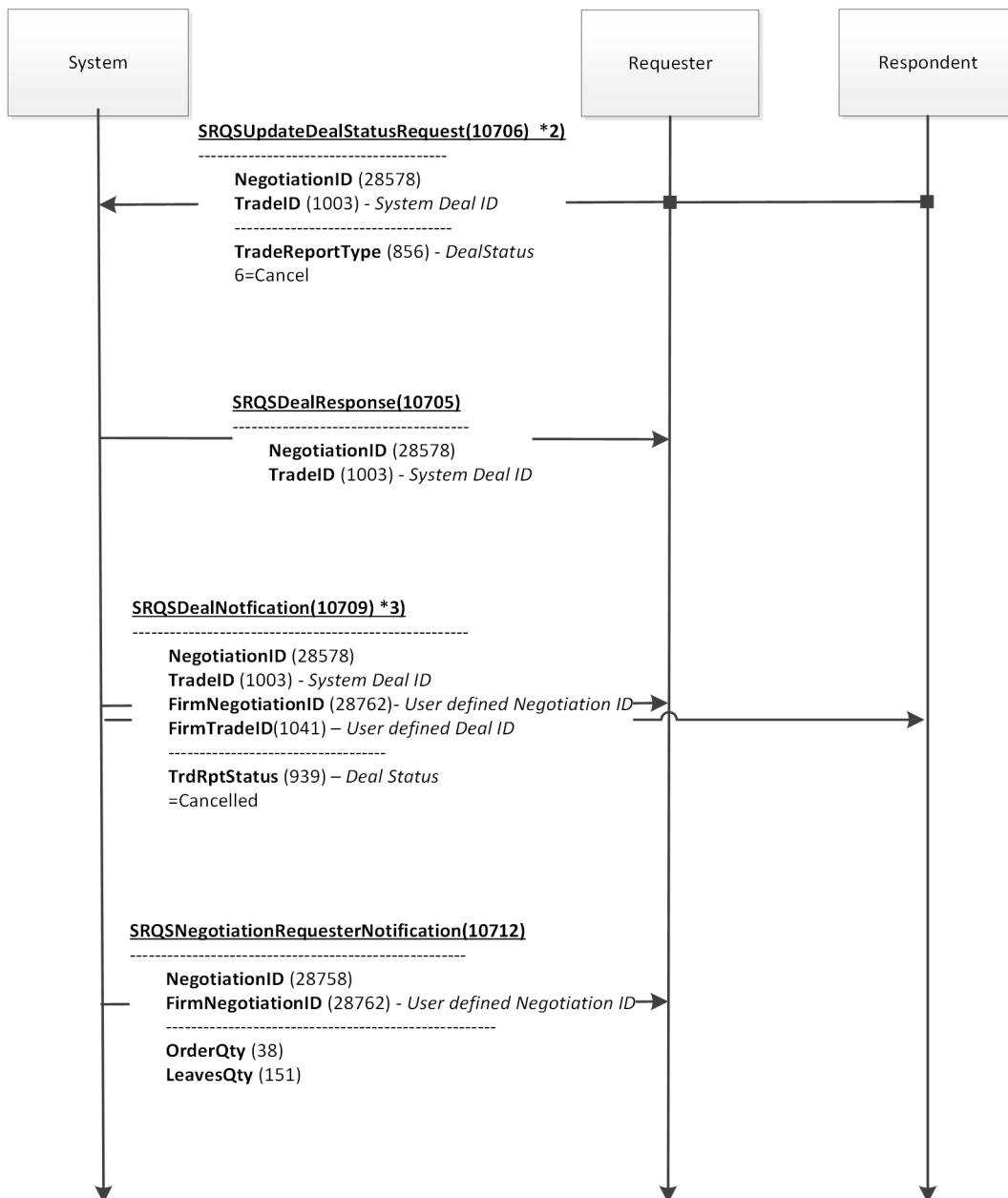
*2) working delta deal only

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

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

*5) only in case of a final deal

ETI: Message flow for SRQS Cancel Deal *1)

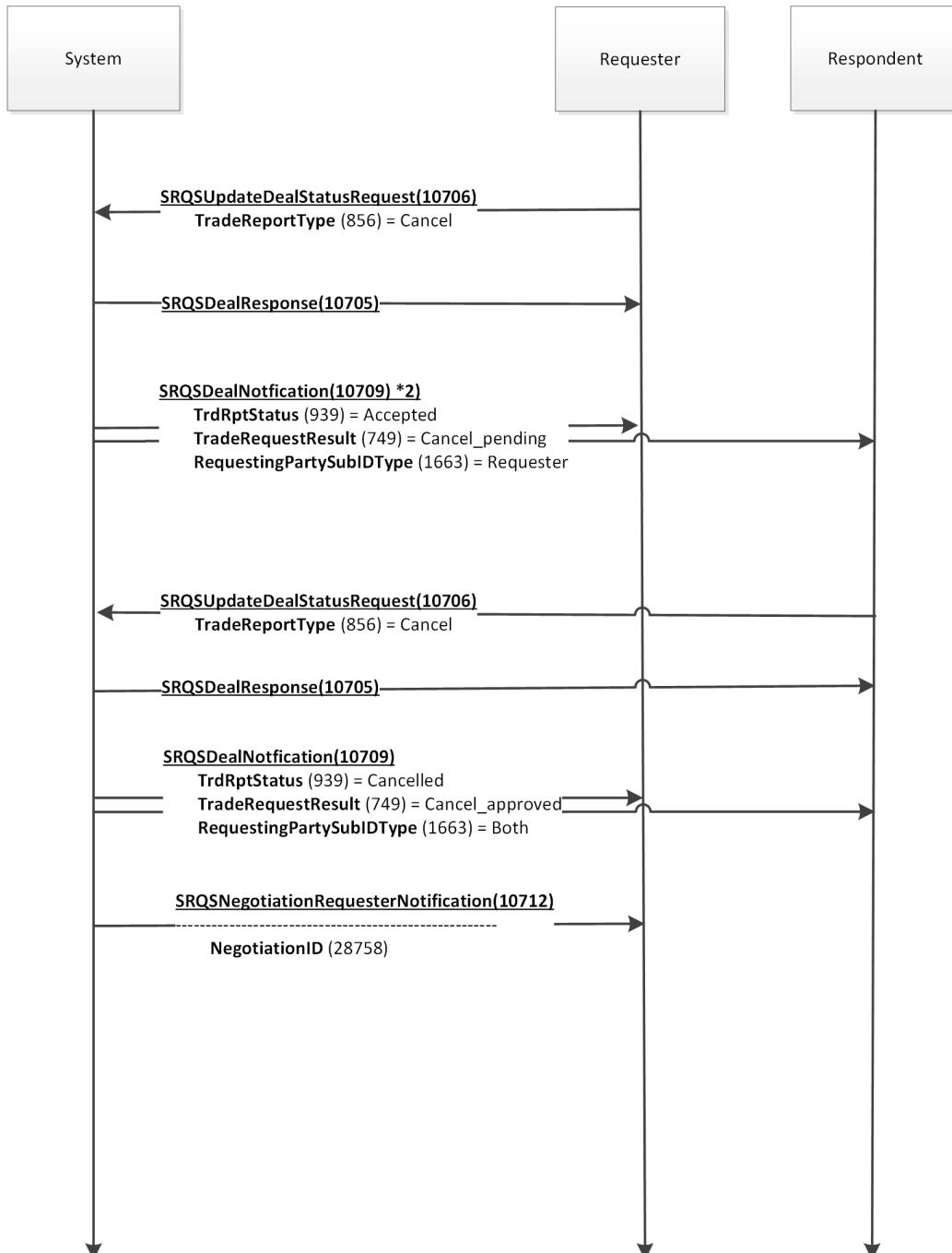


*1) only in case of indicative negotiations

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

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

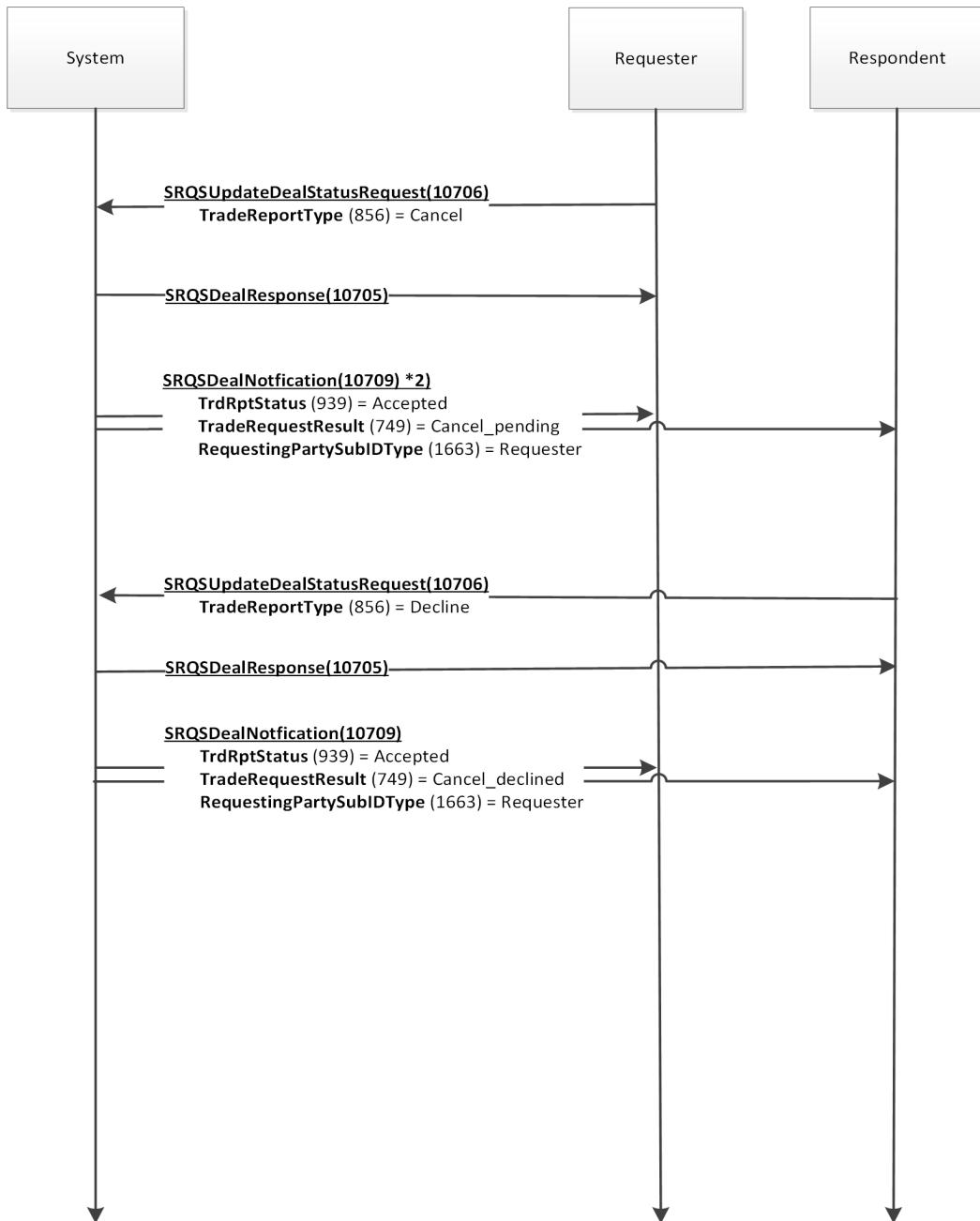
ETI: Message flow for SRQS approved mutual cancellation *1) *2)



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

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

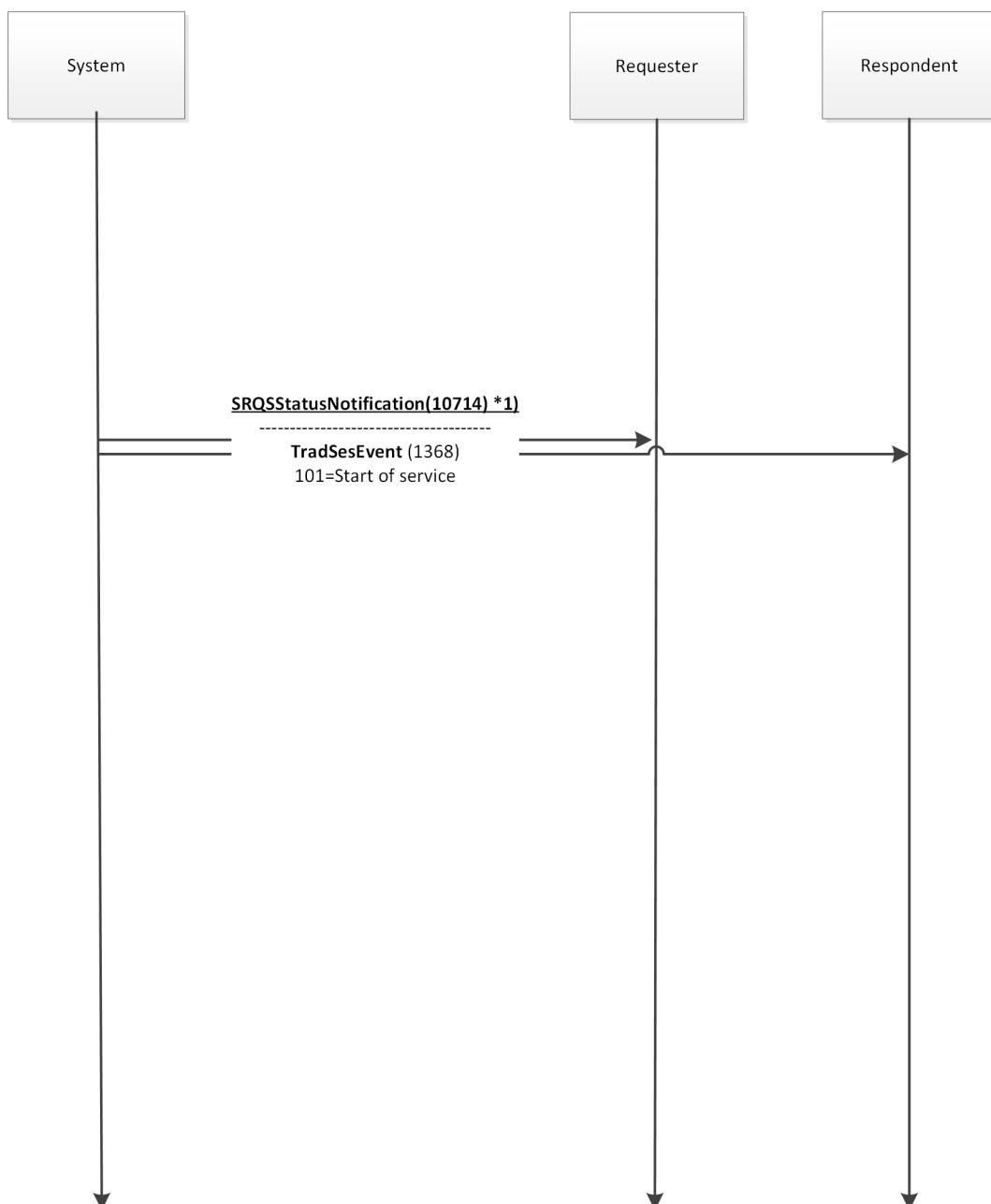
ETI: Message flow for SRQS declined mutual cancellation *1) *2)



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

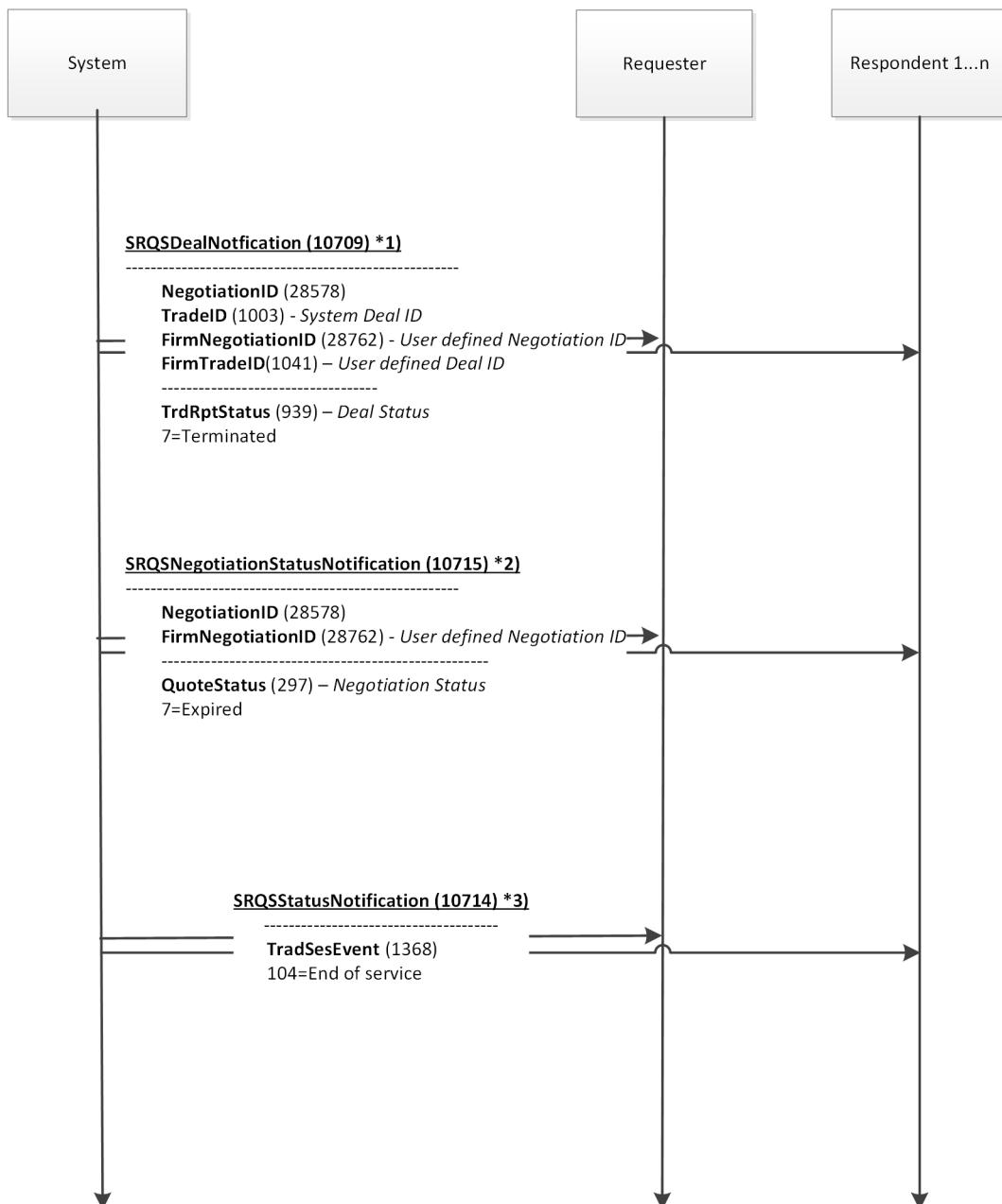
*2) same message flow is valid if mutual cancellation is triggered by a respondent

ETI: Message flow for SRQS Start of Day



*1) to all known business units

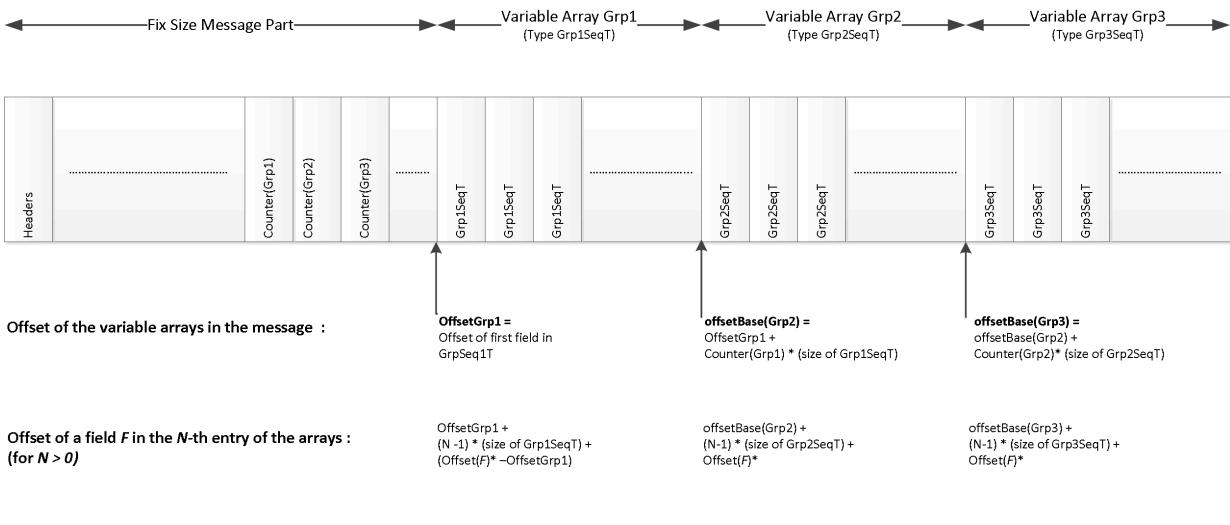
ETI: Message flow for SRQS End of Day



*1) for all pending deals: to requester and related respondent
*2) for all open negotiations: to requester and all respondents
*3) to all known business units

A.3 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



A.4 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

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

B Change Log

Deutsche Boerse aims to decommission the following requests with the ETI version 14.1 in mid-2026:

- [New Order Single \(10100\)](#)
- [New Order Single \(short layout\) \(10125\)](#)
- [New Order Multi Leg \(10113\)](#)
- [New Order Multi Leg \(short layout\) \(10129\)](#)
- [Replace Order Single \(10106\)](#)
- [Replace Order Single \(short layout\) \(10126\)](#)
- [Replace Order Multi Leg \(10114\)](#)
- [Replace Order Multi Leg \(short layout\) \(10130\)](#)
- [Cancel Order Single \(10109\)](#)
- [Cancel Order Multi Leg \(10123\)](#)

Following requests can be used instead:

- [New Order Single or Multi Leg \(10138\)](#)
- [New Order Single or Multi Leg \(short layout\) \(10139\)](#)
- [Replace Order Single or Multi Leg \(10140\)](#)
- [Replace Order Single or Multi Leg \(short layout\) \(10141\)](#)
- [Cancel Order Single or Multi Leg \(10142\)](#)

B.1 T7 Release 14.0 – Version 2 (ETI 14.0-D0002)

Changes to the T7 Release 14.0 – Version 1:

- changed valid value *Derivatives* to *D0002* of field *DefaultCstmAppVerSubID* in message *Session Logon Response* (10001)
- changed usage of field *OrderEventMatchID* in messages [Replace Order Response \(Lean Order\) \(10108\)](#), [Replace Order Response \(Standard Order\) \(10107\)](#), [New Order Response \(Lean Order\) \(10102\)](#), [New Order Response \(Standard Order\) \(10101\)](#), [Extended Order Information \(10117\)](#)

B.2 T7 Release 14.0 – Version 1 (ETI 14.0-D0001)

Changes to the T7 Release 13.1 – Version 2:

- changed usage of field *OrderEventPx* in messages [New Order Response \(Standard Order\) \(10101\)](#), [New Order Response \(Lean Order\) \(10102\)](#), [Immediate Execution Response \(10103\)](#) [Replace Order Response \(Standard Order\) \(10107\)](#), [Replace Order Response \(Lean Order\) \(10108\)](#), [Book Order Execution \(10104\)](#), [Extended Order Information \(10117\)](#)
- added field *CrossMatchInstruction* to messages [New Order Single or Multi Leg \(10138\)](#), [New Order Single or Multi Leg \(short layout\) \(10139\)](#), [New Order Single \(10100\)](#), [New Order Single \(short layout\) \(10125\)](#), [New Order Multi Leg \(10113\)](#), [New Order Multi Leg \(short layout\) \(10129\)](#), [Replace Order Single or Multi Leg \(10140\)](#), [Replace Order Single or Multi Leg \(short layout\) \(10141\)](#), [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [Replace Order Multi Leg \(10114\)](#), [Replace Order Multi Leg \(short layout\) \(10130\)](#), [CLIP Enter Request \(10131\)](#), [Mass Quote \(10405\)](#)
- changed valid value *Derivatives* to *D0001* of field *DefaultCstmApp/VerSubID* in message [Session Logon Response \(10001\)](#)
- added field *PartitionID* to message [Session Logon Response \(10001\)](#)
- added fields *PartyIDSponsoredAccessUnit*, *PartySponsoredAccessUnit* to messages [Trade Enrichment List Inquire Response \(10041\)](#), [Session List Inquire Response \(10036\)](#), [User List Inquire Response \(10039\)](#)
- added valid values *Sponsored_Access_Trading_session(4)*,
Sponsored_Access_Back_Office_session(5) to field *SessionSubMode* in message [Session List Inquire Response \(10036\)](#)
- changed usage of fields *ApplUsageOrders*, *ApplUsageQuotes*, *OrderRoutingIndicator*, *ApplicationSystemName*, *ApplicationSystemVersion*, *ApplicationSystemVendor* in messages [Session Logon \(10000\)](#), [Session Logon \(Password encrypted\) \(19000\)](#)
- changed usage of field *PartyIDOriginationMarket* in message [Trade Enrichment List Inquire Response \(10041\)](#)
- added field *FIXCIOrdID* to messages [Cancel Order Notification \(10112\)](#), [Cancel Order Multi Leg \(10123\)](#), [Cancel Order Single or Multi Leg \(10142\)](#), [Cancel Order Single \(10109\)](#), [Replace Order Multi Leg \(10114\)](#), [Replace Order Single or Multi Leg \(10140\)](#), [Replace Order Single \(10106\)](#), [New Order Multi Leg \(10113\)](#), [New Order Single or Multi Leg \(10138\)](#), [New Order Single \(10100\)](#), [Book Order Execution \(10104\)](#), [Extended Order Information \(10117\)](#)