

Deutsche Börse Group's T7

Enhanced Trading Interface Derivatives Message Reference

Release 7.1

ETI Version 7.1

Build Version 71.490.1.ga-71004090-14

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Contents

1 List of Abbreviations

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

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

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2 Introduction

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

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

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

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

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

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

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

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3 Message Formats

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

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

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

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

3.1 Message Fragmentation

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

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

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

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3.2 Data Types

ETI supports the following data types:

ETI Data Type	Description	No Value
signed int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x800000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0×800000000000000
FloatDecimal6	Encoded as 8-byte signed integer (6 implicit decimals).	0×800000000000000
Fixed String	Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required).	0×00 at the first position
Fixed String (0- terminable)	Length information specifies the fixed size. Encoded as character array optionally 0-terminable (minimum string size of 1). XML file: attribute "isTerminable" is set to true. Padding after 0-terminator required up to fixed size.	0×00 at the first position
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.

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ETI Data Type	Description	No Value
Counter	This data type represents an unsigned integer as a counter for arrays of variable size.	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.	see 4 byte unsigned int
PriceType	Price in integer format including 8 decimals. For certain asset classes, prices may have negative values.	see 8 byte signed int
Qty	Quantity in integer format including 4 decimals.	see 8 byte signed int
SeqNum	Message sequence number in 8 byte unsigned binary format.	see 8 byte unsigned int
UTCTimestamp	Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).	see 8 byte unsigned int
char	String of length 1.	0×00
Data	Byte array where each byte has a value from 0 to 255. The length information specifies the fixed size. Encoded as byte array. Byte array is always filled completely.	Each byte filled with 0x00.

3.3 Error Codes

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

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

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

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

SessionRejectReason (373)	Description
100	Reject due to exceeded throttle limit.
101	Stale request was not forwarded to T7.
102	Service temporarily not available.

SessionRejectReason (373)	Description
103	Service not available.
211	User already logged in.
216	Gateway is standby.
217	Session login limit reached.
223	User entitlement data timeout.
224	Session limit reached (per PS Gateway and Business Unit).
225	User login tries (per time interval) reached.
226	Limit of outstanding session/user logins reached (per Business Unit).
227	Limit of outstanding session/user logins reached (per session).
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

• Interface Version: 7.1

■ Build Number: 71.490.1.ga-71004090-14

Additionally, ETI clients implementing interface version '7.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '7.0' and '7.1'.

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4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Session Logon	10000	Participant	Logon	(33) A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0
Legal Notification	10023	ETI Gateway	UserNotification	СВ
User Logon	10037	Participant	UserRequest	BE
User Logon Response	10010	ETI Gateway	UserResponse	BF
User Logout	10019	Participant	UserRequest	BE
User Logout Response	10029	ETI Gateway	UserResponse	BF
User Logout Notification	10024	ETI Gateway	Logout	5
Throttle Update Notification	10043	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10025	ETI Gateway	ApplicationMessageRequest- Ack	BX
Unsubscribe	10006	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	10007	ETI Gateway	ApplicationMessageRequest- Ack	ВХ
Retransmit	10008	Participant	ApplicationMessageRequest	BW
Retransmit Response	10009	ETI Gateway	ApplicationMessageRequest- Ack	BX
Retransmit (Order/Quote Event)	10026	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	10027	ETI Gateway	ApplicationMessageRequest- Ack	ВХ
Reject	10010	ETI Gateway	Reject	3
Session List Inquire	10035	Participant	SessionDetailsListRequest	U5
Session List Inquire Response	10036	ETI Gateway	SessionDetailsListResponse	U6
Trade Enrichment List Inquire	10040	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire Response	10041	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	10038	Participant	PartyDetailListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailListReport	CG

4.2 Order Handling

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ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
Replace Order Multi Leg (short layout)	10130	Participant	OrderCancelReplaceRequest	G
New Order Multi Leg (short layout)	10129	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
New Order Multi Leg	10113	Participant	NewOrderMultileg	AB
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Multi Leg	10114	Participant	MultilegOrderCancelReplace	AC
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Multi Leg	10123	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Extended Order Information	10117	ETI Gateway	ExecutionReport	8

4.3 Quote Handling

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ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Mass Quote	10405	Participant	MassQuote	i
Mass Quote Response	10406	ETI Gateway	MassQuoteAcknowledgement	b
Quote Execution Notification	10407	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	10408	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	10409	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	10410	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	10403	Participant	OrderMassActionRequest	CA
Quote Activation Response	10404	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	10411	ETI Gateway	OrderMassActionReport	BZ
Inquire Market Maker Parameters	10305	Participant	MMParameterRequest	U17
Inquire Market Maker Parameters Response	10306	ETI Gateway	MMParameterResponse	U18
Market Maker Parameter Definition	10303	Participant	MMParameterDefinition- Request	U14
Market Maker Parameter Definition Response	10304	ETI Gateway	RequestAcknowledge	U1

4.4 Strategy Creation

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

4.5 Flexible Instrument Creation

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

4.6 Quote and Cross Request

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

4.7 CLIP Trading

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

4.8 Selective Request for Quote Service

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation Request	10700	Participant	QuoteRequest	R
SRQS Quote Response	10703	ETI Gateway	QuoteAck	CW
SRQS Open Negotiation Notification for Requester	10710	ETI Gateway	QuoteStatusReport	AI
SRQS Open Negotiation Notification for Respondent	10711	ETI Gateway	QuoteStatusReport	Al
SRQS Update Negotiation Request	10701	Participant	QuoteRequest	R
SRQS Negotiation Notification for Requester	10712	ETI Gateway	QuoteStatusReport	Al
SRQS Enter Quote Request	10702	Participant	QuoteRequest	R
SRQS Quote Notification for Responder	10707	ETI Gateway	Quote	S
SRQS Enter Quoting Status Request	10717	Participant	MassQuoteAcknowledgement	b
SRQS Hit Quote Request	10704	Participant	QuoteResponse	AJ
SRQS Deal Response	10705	ETI Gateway	QuoteAck	CW
SRQS Create Deal Notification	10708	ETI Gateway	TradeCaptureReport	AE
SRQS Update Deal Request	10706	Participant	TradeCaptureReport	AE
SRQS Deal Notification	10709	ETI Gateway	TradeCaptureReport	AE

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ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
SRQS Negotiation Status	10715	ETI Gateway	QuoteStatusReport	AI
Notification	10/15	LTI Gateway	Quotestatusiveport	Λ'
SRQS Negotiation Notification	10713	ETI Catavian	OuataStatus Baraut	AI
for Respondent	10713	ETI Gateway	QuoteStatusReport	Ai
SRQS Status Notification	10714	ETI Gateway	QuoteStatusReport	Al

4.9 TES Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Doutisinant	TundaCanturaDanaut	AE
Enter 1E5 Trade Request	10000	Participant	TradeCaptureReport	AL
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Status Broadcast	10615	ETI Gateway	TradingSessionStatus	h
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE
Upload TES Trade Request	10612	Participant	TradeCaptureReport	AE
TES Trade Upload Broadcast	10613	ETI Gateway	TradeCaptureReport	AE

4.10 Basket Trading

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

4.11 Other

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ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Inquire Pre-Trade Risk Limits Request	10311	Participant	PartyRiskLimitsRequest	CL
Pre-Trade Risk Limit Response	10313	ETI Gateway	PartyRiskLimitsReport	CM
Pre-Trade Risk Limits Definition Request	10312	Participant	PartyRiskLimitsRequest	CL
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification	СВ
Service Availability Market	10044	ETI Gateway	UserNotification	СВ
News	10031	ETI Gateway	News	В
Entitlement Notification	10034	ETI Gateway	PartyEntitlementsUpdate- Report	CZ
Risk Notification	10033	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Trading Session Event	10307	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	10308	ETI Gateway	OrderMassActionReport	BZ
Gap Fill	10032	ETI Gateway	ApplicationMessageReport	BY

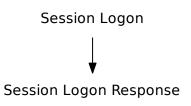
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5 Session Layer

5.1 Session Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10000 (Logon,
						MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	ge Body>					
108	HeartBtInt	N	4	24	unsigned int	Heartbeat interval in milliseconds.
						See also the ETI Manual, chapter
						Heartbeat.
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID.
1408	DefaultCstmApplVer-	Y	30	32	Fixed String	Indicates the ETI interface version the
1100	ID		30	32	(0-terminable)	participant application uses. The inter-
					(face version can be found in XML and
						C-Header files.
						Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
554	Password	Υ	32	62	Fixed String	Password.
					(0-terminable)	Valid characters: 0-9,A-Z,a-z,\x21,
					,	\x23,\x24,\x25,\x26,\x2A,\x2B,
						\x2D,\x2F,\x3D,\x40,\x5F

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25012	ApplUsageOrders	Y	1	94	char	Participant application: type of order processing. Value Description A Automated
						M Manual Both (Automated and Manual) N None
25013	ApplUsageQuotes	Y	1	95	char	Participant application: type of quote processing. Value Description A Automated M Manual B Both (Automated and Manual) N None
25014	OrderRoutingIndicator	Y	1	96	char	Indicates if the participant application is an order routing system. Value Description Y Yes N No
1600	FIXEngineName	N	30	97	Fixed String (0-terminable)	Provides the name of the infrastructure component being used for session level communication. Normally this would be the FIX Engine or FIX Gateway product name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1601	FIXEngineVersion	N	30	127	Fixed String (0-terminable)	Provides the version of the FIX infrastructure component. Valid characters: $\xspace \xspace \xspac$
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: $\xspace \xspace \xsp$

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

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5.2 Session Logon Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messa< th=""><th colspan="8"><messageheaderout></messageheaderout></th></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, $MsgType = A$)		
39020	Pad2	U	2	6	Fixed String	not used		
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>							
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.		
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.		
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.		
39040	Pad4	U	4	28	Fixed String	not used		
<messa< td=""><td>ge Body></td><td></td><td></td><td>'</td><td></td><td></td></messa<>	ge Body>			'				
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.		
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTime-Interval (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	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.		
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.		

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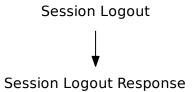
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1301	MarketID	Υ	2	56	unsigned int	Market ID.
						Value Description
						1 XEUR
						2 XEEE
						12 NODX
						* More values
339	TradSesMode	Y	1	58	unsigned int	Trading session mode.
						Value Description
						1 Development
						2 Simulation
						3 Production
						4 Acceptance
						5 Disaster Recovery
	DefaultCstmApplVer-					
1408	ID	Y	30	59	Fixed String	Indicates the T7 ETI interface version
					(0-terminable)	the ETI gateway software uses.
						Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
28763	DefaultCstmApplVer-	Y	5	89	Fixed String	ETI subversion. Identifies ETI changes
	SubID					within one ETI version.
						Value Description
						D0003 Derivatives subversion
39020	Pad2	U	2	94	Fixed String	not used

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5.3 Session Logout

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



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

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5.4 Session Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10003 (Logout,			
						MsgType = 5)			
39020	Pad2	U	2	6	Fixed String	not used			
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>								
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.			
52	SendingTime	Υ	8	16	UTCTimestamp	Gateway response out timestamp.			
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
39040	Pad4	U	4	28	Fixed String	not used			

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5.5 Session Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10012 (Logout,
						MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<notifh< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></notifh<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.
<messa,< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa,<>	ge Body>					
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText
						(30355).
39060	Pad6	U	6	18	Fixed String	not used
30355	VarText	Υ	2000	24	Variable String	Error text.
						Valid characters: $\times 09, \times 0A, \times 0D$,
						\x20-\x7B,\x7D,\x7E

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5.6 Heartbeat

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

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

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5.7 Heartbeat Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	geHeaderOut>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10023 (Heartbeat,		
						MsgType = 0)		
39020	Pad2	U	2	6	Fixed String	not used		
<notifheader></notifheader>								
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.		

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5.8 Legal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10037 (User-
						Notification, MsgType = CB)
39020		U	2	6	Fixed String	not used
<rbch< td=""><td></td><td></td><td></td><td>ı</td><td></td><td></td></rbch<>				ı		
	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	11	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
1000		.,	_			ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
		.,	_			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						6 Risk Control
003	Large	Y	1	20		
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	ge Body>		•		- med Jumb	
60		Υ	8	40	UTCTimestamp	Transaction timestamp.
30354		Y	2	48	Counter	Number of used bytes for field VarText
			_			(30355).
						():

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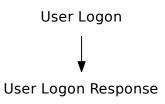
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
926	UserStatus	Y	1	50	unsigned int	The status of the User
						Value Description
						Admission to trading sus-
						pended
						11 Suspension revoked
39050	Pad5	U	5	51	Fixed String	not used
30355	VarText	Υ	2000	56	Variable String	Error text.
						Valid characters: $\times 09, \times 0A, \times 0D$,
						\x20-\x7B,\x7D,\x7E

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5.9 User Logon

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



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

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5.10 User Logon Response

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

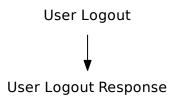
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10019 (User-				
						${\sf Response,\ MsgType} = {\sf BF)}$				
39020	Pad2	U	2	6	Fixed String	not used				
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>									
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.				
52	SendingTime	Υ	8	16	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
39040	Pad4	U	4	28	Fixed String	not used				

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5.11 User Logout

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



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

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5.12 User Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10024 (User-		
						${\sf Response,\ MsgType} = {\sf BF)}$		
39020	Pad2	U	2	6	Fixed String	not used		
<respo< td=""><td colspan="8"><responseheader></responseheader></td></respo<>	<responseheader></responseheader>							
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.		
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.		
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
39040	Pad4	U	4	28	Fixed String	not used		

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5.13 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	<messageheaderout></messageheaderout>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10043 (Logout,	
						MsgType = 5)	
39020	Pad2	U	2	6	Fixed String	not used	
<notifh< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></notifh<>	leader>						
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.	
< Messa	ge Body>						
926	UserStatus	Y	1	16	unsigned int	The status of the User	
						Value Description	
						_ Forced user logout by ex-	
						7 change	
39030	Pad3	U	3	17	Fixed String	not used	
553	Username	Y	4	20	unsigned int	User ID.	
30354	VarTextLen	Υ	2	24	Counter	Number of used bytes for field VarText	
						(30355).	
39060	Pad6	U	6	26	Fixed String	not used	
30355	VarText	Υ	2000	32	Variable String	Error text.	
						Valid characters: \x09,\x0A,\x0D,	
						\x20-\x7B,\x7D,\x7E	

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5.14 Throttle Update Notification

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

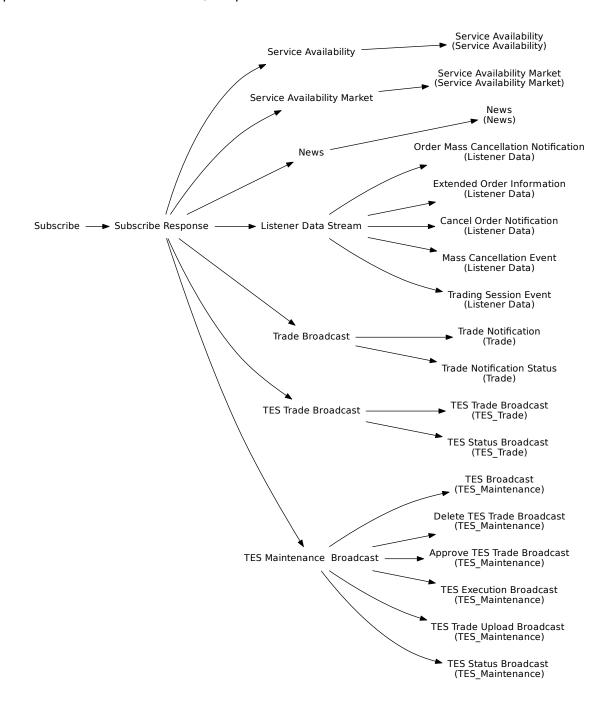
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	<messageheaderout></messageheaderout>						
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10028 (User-	
						Notification, $MsgType = CB$)	
39020	Pad2	U	2	6	Fixed String	not used	
<notifh< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></notifh<>	Header>						
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.	
< Messa	<message body=""></message>						
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of	
						milliseconds; applicable for transac-	
						tion limit.	
1613	ThrottleNoMsgs	Υ	4	24	unsigned int	Transaction limit per ThrottleTime-	
						Interval (1614). If set to 0, throttling	
						will be switched off.	
25002	ThrottleDisconnect-	Υ	4	28	unsigned int	Disconnect limit: maximum number	
23002	Limit	'	7	20	unsigned int	of sequential message rejects due to	
						throttle violation allowed by the T7	
						ETI.	
						LII.	

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5.15 Subscribe

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10025
						(ApplicationMessageRequest, Msg-
						Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
	ge Body>					
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast sub-
						scription see the ETI Manual, chapter
						Broadcast.
1355	RefAppIID	Y	1	28	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						1 Trade
						2 News
						3 Service Availability
						5 Listener Data
						7 TES Maintenance
						8 TES Trade
						9 SRQS Maintenance
						10 Service Availability Market
39030	Pad3	U	3	29	Fixed String	not used

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5.16 Subscribe Response

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

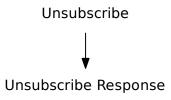
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10005
						(ApplicationMessageRequestAck,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

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5.17 Unsubscribe

This message is used to revoke a broadcast subscription.



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

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5.18 Unsubscribe Response

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

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

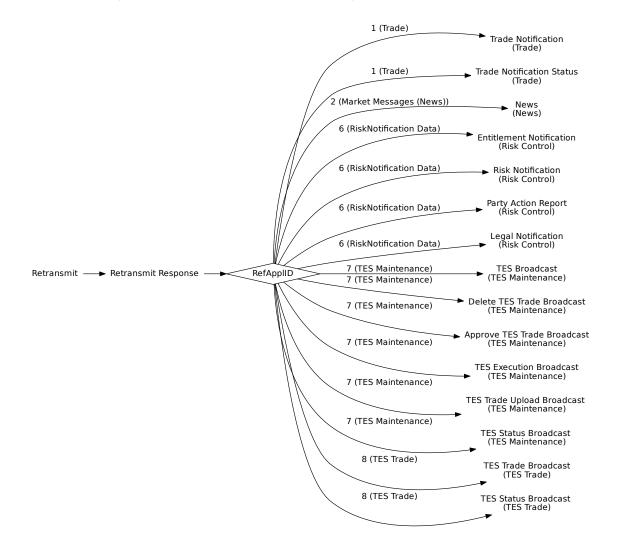
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5.19 Retransmit

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

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

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



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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderIn></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10008
						(ApplicationMessageRequest, Msg-
						Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020		U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
	SenderSubID	U	4	20	unsigned int	not used
	ge Body>					
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value"means first known sequence
						number: 1
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence
						numbers.
5948	PartitionID	N	2	40	unsigned int	The application sequence numbers
						are only unique per RefAppIID,
						SubcriptionScope and Partion-
						ID.Therefore, the PartitionID is
						required to define the scope of a
						Retransmission Request.
						Not to be set for News, Risk Control,
1055	D.CA. IID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		40		and SRQS Maintenance.
1355	RefAppIID	Y	1	42	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						1 Trade
						2 News
						6 Risk Control
						7 TES Maintenance
						8 TES Trade
						9 SRQS Maintenance
39050	Pad5	U	5	43	Fixed String	not used
29030	F dU3	U	<u> </u>	43	i ixeu Stillig	not useu

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5.20 Retransmit Response

The Retransmission Response message confirms the Retransmit request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new retransmission request (with updated sequence numbers) if the captured response does not contain all requested data. (See below: ApplEndSeqNum (1183)).

The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message. They will not be interrupted by other messages.

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10009
						(ApplicationMessageRequestAck,
						MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence
						numbers.If it is not set to the related
						request's ApplEndSeqNum, the client
						will have to send another retransmis-
						sion request (with an updated Appl-
						BegSeqNum)."no value"means the re-
						quested data is not available.

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

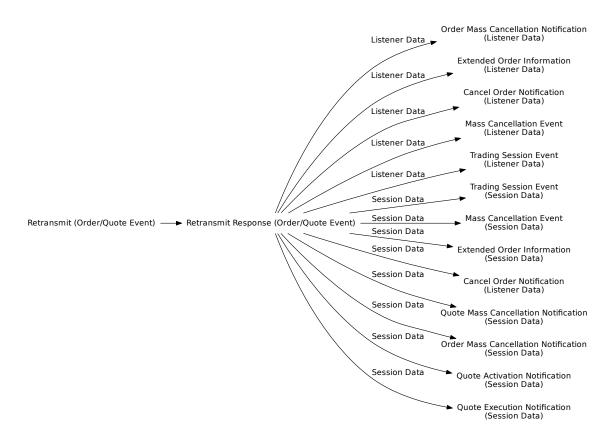
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5.21 Retransmit (Order/Quote Event)

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10026
						(ApplicationMessageRequest, Msg-
						Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	ge Body>					
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the sup-
						ported RefAppIIDs):
						- Session Data: "no value"
						- Listener Data: session ID
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers
						are only unique per RefApplID,
						SubcriptionScope and Partition-
						ID.Therefore, the PartitionID is
						required to define the scope of a
						Retransmit request.
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						4 Session Data
						5 Listener Data
28718	ApplBegMsgID	N	16	31	data	Beginning range of application mes-
						sage identifiers; 'no value' indicates
						first known application message iden-
						tifier.
28719	ApplEndMsgID	N	16	47	data	Ending range of application mes-
						sage identifiers; "no value"means last
						known application message identifier.
39000	Pad1	U	1	63	Fixed String	not used

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5.22 Retransmit Response (Order/Quote Event)

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

All these messages will consist of:

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa,< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa,<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10027
						(ApplicationMessageRequestAck,
						MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
< Respon	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
1349	ApplTotalMessage-	Y	2	32	unsigned int	Total number of messages (frag-
1549	Count	'	_	32	unsigned int	ments) included in transmission.

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

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5.23 Reject

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messa< td=""><td colspan="7"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>						
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10010 (Reject,	
						MsgType = 3)	
39020		U	2	6	Fixed String	not used	
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.	
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	
	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.	
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the	
						participant for requests sent to the	
						gateway.	
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
39030	D- 42	U	3	53	Fixed String	not used	
	ge Body>	U	3	33	Fixed String	not used	
	SessionRejectReason	Υ	4	56	unsigned int	Error code.	
313	SessionRejectReason	'	4	30	unsigned int	Error code.	
						Valid values are listed after this table.	
30354	VarTextLen	Υ	2	60	Counter	Number of used bytes for field VarText	
						(30355).	
1409	SessionStatus	Υ	1	62	unsigned int	Session status.	
						Value Description	
						0 Session active	
						4 Session logout complete	
						<u> </u>	
39000	Pad1	U	1	63	Fixed String	not used	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30355	VarText	Υ	2000	64	Variable String	Error text.
						Valid characters: $\xspace \xspace \x$
						\x20-\x7B,\x7D,\x7E

Valid Values of SessionRejectReason (datatype SessionRejectReason)

Valid	· · · · · · · · · · · · · · · · · · ·						
Value							
1	Required Tag Missing						
5	Value is incorrect (out of range) for this tag						
7	Decryption problem						
11	Invalid TemplateID						
16	Incorrect NumInGroup count for repeating group						
99	Other						
100	Throttle limit exceeded						
101	Stale request was not forwarded to T7						
102	Service temporarily not available						
103	Service not available						
105	Error converting response or broadcast						
152	Heartbeat violation error						
200	Internal technical error						
210	Validation Error						
211	User already logged in						
216	Gateway is standby						
217	Session login limit (per time interval) reached						
223	User Entitlement Data time out						
224	Session limit reached (per PS Gateway and Business Unit)						
225	User login tries limit (per time interval) reached						
226	Limit of outstanding session/user logins reached (per Business Unit)						
227	Limit of outstanding session/user logins reached (per Session)						
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						
10004	Book Order limit exceeded on BU level						
10005	Book Order limit exceeded on Session level						
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						

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5.24 Session List Inquire

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

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





Session List Inquire Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10035 (Session-				
						$\begin{tabular}{ll} DetailsListRequest, MsgType = U5) \\ \end{tabular}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	<requestheader></requestheader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	U	4	20	unsigned int	not used				

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5.25 Session List Inquire Response

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

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

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5.26 Trade Enrichment List Inquire

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

Trade Enrichment List Inquire



Trade Enrichment List Inquire Response

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

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5.27 Trade Enrichment List Inquire Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (Trade-EnrichmentListReport, MsgType = U9)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
39060	Pad6	U	6	50	Fixed String	not used
<enrich< td=""><td>nmentRulesGrp></td><td></td><td>,</td><td></td><td></td><td>Cardinality: 0-400, Record counter: NoEnrichmentRules</td></enrich<>	nmentRulesGrp>		,			Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
20099	>PartyIDOrigination- Market	N	1	58	unsigned int	The origination market Value Description 1 Korea Exchange
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52

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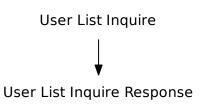
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	>PositionEffect	N	1	61	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
	. D . IDT I II					
20096	>PartyIDTakeUp- TradingFirm	N	5	62	Fixed String	Take-up Member Short Name.
	Tradingriffi					Valid characters: A-Z,0-9,\x20
20013	>PartyIDOrder-	N	7	67	Fixed String	External Member ID.
20015	OriginationFirm		'		Tixed String	Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	74	Fixed String	Final Beneficiary
	- r ureyra beneficiary					Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	83	Fixed String	First free-format text field for
					J	trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	95	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20,\x23-\x25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	107	Fixed String	Third free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
20000	5 4			440	E. I.C.	\x41-\x5F,\x61-\x7B,\x7D,\x7E
39000	>Pad1	U	1	119	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

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5.28 User List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<messa,< th=""><th colspan="10"><messageheaderin></messageheaderin></th></messa,<>	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10038 (Party-				
						${\sf DetailListRequest,\ MsgType} = {\sf CF)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	U	4	20	unsigned int	not used				
< Messa	ge Body>									
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request				

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5.29 User List Inquire Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10039 (Party-
						${\sf DetailListReport,\ MsgType} = {\sf CG)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>	<u>, </u>				
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
<partyl< td=""><td>DetailsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-1000, Record counter:</td></partyl<>	DetailsGrp>					Cardinality: 0-1000, Record counter:
						NoPartyDetails
20212	>PartyDetail-	Y	4	56	unsigned int	Trader ID
	IDExecutingTrader					
22212	>PartyDetail-	Y	6	60	Fixed String	Trader Name
	ExecutingTrader					Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
1674	>PartyDetailRole-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	66		
1674	Qualifier	Y	1	66	unsigned int	User Role
						Value Description
						10 Trader
						11 Head Trader
						12 Supervisor
1670	> D. J. D. J. 21C)	Y	1	67		NA la
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend

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

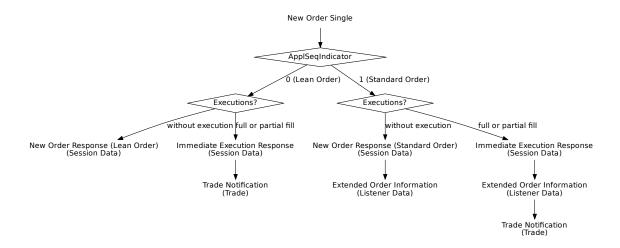
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6 Order Handling

6.1 New Order Single

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	48	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue. If the Client Identifier field is
						not provided for agent orders, then
						they will be rejected. For orders sent
						with Trading Capacity Proprietary or
						Market Making, the Client Identifier
						field may remain empty.
20122	PartyldInvestment-	N	8	64	unsigned int	Investment decision within firm (ES-
	DecisionMaker				G	MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
432	ExpireDate	N	4	80	LocalMktDate	Date of order expiry. Required if Time-
						InForce $(59) = 6$.
1300		Y	4	84	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	88	unsigned int	Instrument identifier for simple instru-
						ments. Should be filled with the 4
						least significant bytes of SecurityID
						(48) provided in T7 RDI and T7 RDF
00744	14	N.	4	00		reference data.
28744		N	4	92	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUp-	N	5	96	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder-	N	7	101	Fixed String	External Member ID.
-3323	OriginationFirm					Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	108	Fixed String	Final Beneficiary
	2.27.2.25.161161617					Valid characters: A-Z,0-9,\x20
						_, _, _, _, _, _, _, _, _, _, _, _, _, _

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	ApplSeqIndicator	Υ	1	117	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
54	Side	Y	1	118	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	O IT	Y	1	110		Outles to a
40	OrdType	Y	1	119	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
28710	PriceValidityCheck- Type	Y	1	120	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory
25126	ValueCheckTypeValue	Y	1	121	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check
23002	OrderAttribute- LiquidityProvision	Y	1	122	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	127	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	128	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	Executing Trader- Qualifier	Y	1	129	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	130	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
20038	PartyIDPosition- Account	N	32	132	Fixed String	'Flexible Account' information. Valid characters: $\x 20, \x 30-\x 39, \x 41-\x 5A$

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Y	1	164	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
20075	PartyIDLocationID	N	2	165	Fixed String	Country code.
						Valid characters: \x01-\x7E
1031	CustOrderHandling-	N	1	167	Fixed String	Identifies the source of an order, in ac-
	Inst				_	cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
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 par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\times 20, \times 22 - \times 7B$,
						\x7D,\x7E
25007	FreeText1	N	12	188	Fixed String	First free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
35000	FreeText2	N	12	200	Fixed String	$\times 41-\times 5F$, $\times 61-\times 7B$, $\times 7D$, $\times 7E$ Second free-format text field for
23008	rree rextz	IN	12	200	rixeu String	trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
						\X41-\X3F,\X01-\X1D,\X1D,\X1E

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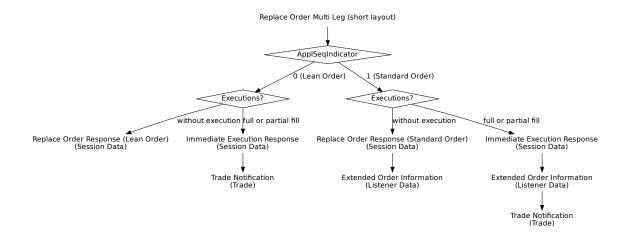
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	212	Fixed String	Third free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: $\x20,\x23-\x25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
30011	FIXCIOrdID	N	20	224	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39040	Pad4	U	4	244	Fixed String	not used

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6.2 Replace Order Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10130 (Order-
						G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>	_				
11	CIOrdID	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	CIOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	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
	D. I. I.II.					field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ES-
	Decisioniviakei					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
05100	- .	N.		00		sponsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify the person or algorithm within the
						member or participant of the trad-
						ing 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.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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ProductComplex	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip Strip	1227	ProductComplex	Υ	1	99	unsigned int	This field qualifies an instrument type
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 Strip Strip Strip Step St							on T7.
Side Y 1 100 1							Value Description
Side Y 1 100 1							2 Standard Option Strategy
Side Y 1 100 1							Non-Standard Option Strate-
Side Y 1 100 1							
Side Y 1 100 Unsigned int Side of the order. Value Description 1 Buy 2 Sell Sell							4 Volatility Strategy
Total Standard Future Strategy Record and Bundle Strip							5 Futures Spread
Side Y 1 100 Unsigned int Side of the order. Value Description 1 Buy 2 Sell							6 Inter-Product Spread
Side Y 1 100 Unsigned int Side of the order. Value Description 1 Buy 2 Sell							7 Standard Future Strategy
54 Side Y 1 100 unsigned int Side of the order. Value Description 1 Buy 2 Sell PriceValidityCheck- Type Y 1 101 unsigned int Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory 25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 None 1 Optional 2 Mandatory Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check Value Description 1 Didicator for checking the maximum order/quote value by the exchange. Value Description 1 Check Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							8 Pack and Bundle
Value Description 1 Buy 2 Sell							9 Strip
Value Description 1 Buy 2 Sell	5.4	Cido		1	100	unsigned int	Side of the order
28710 PriceValidityCheck- Type	34	Side	1	1	100	unsigned int	
28710 PriceValidityCheck- Type Y 1 101 unsigned int Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory 25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check 1 Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							· · · · · · · · · · · · · · · · · · ·
PriceValidityCheck- Type PriceValidityCheck- Type Y 1 101 unsigned int lndicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory 11 102 unsigned int lndicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check 23002 OrderAttribute- LiquidityProvision Y 1 103 unsigned int lndicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check Value Description 1 Liquidity Provision Value Description 1 Liquidity provision							
Type Type							Z Sell
Type should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory 25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 23002 OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision	20710	PriceValidityCheck-	\ \ \	1	101		L. Parte, Lander Street, all the
Content Cont	20/10	Туре	Ť	1	101	unsigned int	· · · · · ·
Particular Par							
Value Description							'
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check 23002 OrderAttribute-LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 1 Liquid							
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 23002 OrderAttribute- LiquidityProvision OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check 23002 OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check							
order/quote value by the exchange. Value Description 0 Do not check 1 Check 1 Check 1 Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							2 Ivialidatory
Value Description O Do not check I Check OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description I Liquidity provision	25126	ValueCheckTypeValue	Y	1	102	unsigned int	Indicator for checking the maximum
23002 OrderAttribute-LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							order/quote value by the exchange.
23002 OrderAttribute-LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							Value Description
23002 OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
23002 OrderAttribute- LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							1 Check
23002 LiquidityProvision Y 1 103 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
LiquidityProvision submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision	23002		_Y	1	103	unsigned int	Indication as to whether an order is
of a market making strategy. Value Description 1 Liquidity provision		LiquidityProvision				3 - 2	
1 Liquidity provision							
1 Liquidity provision							Value Description
							- 110 inquiency provision

Deutsche Börse Group

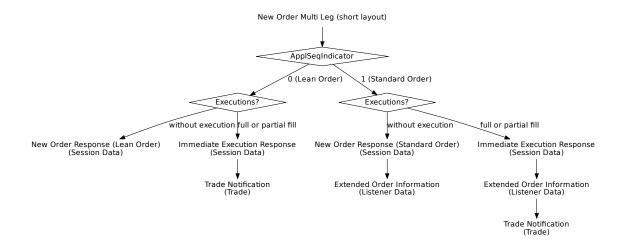
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18		Υ	1	104	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value
						'H')
						Non-persistent Order (FIX
						value 'Q')
59	TimeInForce	Y	1	105	unsigned int	Execution and trading restriction pa-
	Timelin orce		-	103	unsigned int	rameters supported by T7.
						Value Description
						0 Day (GFD)
						1 Good Till Cancelled (GTC)
						3 Immediate or Cancel (IOC)
1815	TradingCapacity	Y	1	106	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a market maker.
						Value Description
						1 Customer (Agency) 5 Principal (Proprietary)
						6 MarketMaker
						o Warketwaker
	PartyldInvestment-					
21222	DecisionMaker-	N	1	107	unsigned int	Qualifier for field PartyldInvestment-
	Qualifier					DecisionMaker. Members/partici-
						pants will have the possibility to specify an Investment qualifier value
						to distinguish between natural per-
						sons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						, ,
25124	ExecutingTrader-	Y	1	108	unsigned int	Qualifier for field ExecutingTrader. It
	Qualifier				G * *	is required to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
39030	Pad3	U	3	109	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

Build 71.490.1.ga-71004090-14

6.3 New Order Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10129 (NewOrder-
						Single, $MsgType = D$)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa<>	ge Body>					
48	SecurityID	Υ	8	24	signed int	Instrument identifier.
44	Price	Υ	8	32	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	8	40	Qty	Total Order Quantity.
11	CIOrdID	Υ	8	48	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	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
	PartyldInvestment-					field may remain empty.
20122	DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ES-
	Decisionivianei					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
25122	Constitution Total design	N	8	72		sponsible for the investment decision.
25125	ExecutingTrader	IN	0	12	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
1300	MarketSegmentID	Υ	4	80	signed int	Product identifier.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	90	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required

Deutsche Börse Group

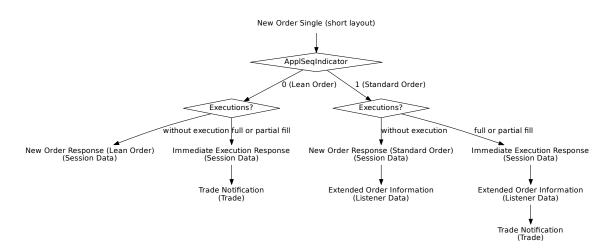
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	91	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
54	Side	Y	1	92	unsigned int	Side of the order.
	0.00	-	_			Value Description
						1 Buy
						2 Sell
						2 3611
28710	PriceValidityCheck-	Y	1	93	unsigned int	Indicator how price validity check
20710	Туре	'	_		unsigned int	should be performed by the exchange
						(see the ETI Manual, chapter Price
						Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory
25126	ValueCheckTypeValue	Y	1	94	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
	Oudou Astrillet.					
23002	OrderAttribute- LiquidityProvision	Y	1	95	unsigned int	Indication as to whether an order is
	Liquidity Frovision					submitted to a Trading Venue as part
						of a market making strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision

TimeInForce Y 1 97 unsigned int Execution and trading restriction parameters supported by T7. Value Description O Day (GFD) I Good Till Cancelled (GTC) Ilmmediate or Cancel (IOC) This field designates if the trader in acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description I Customer (Agency) Frincipal (Proprietary) MarketMaker PartyldInvestment-Qualifier N 1 99 unsigned int DecisionMaker. Members/particity pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description Qualifier Value Description Qualifier for field PartyldInvestment DecisionMaker. Members/particity pants will have the possibility to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1 Persistent Order (FIX value 'H')	18	ExecInst	Υ	1	96	unsigned int	Instructions for order handling.
TimeInForce Y 1 97 unsigned int Execution and trading restriction parameters supported by T7. Value Description Day (GFD) Good Till Cancelled (GTC) Immediate or Cancel (IOC) This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as market maker. Value Description Customer (Agency) PartyIdInvestment-Qualifier PartyIdInvestment-Qualifier N 1 99 unsigned int DecisionMaker. Members/particity pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description Qualifier Value Description Qualifier for field PartyIdInvestment DecisionMaker. Members/particity pants will have the possibility to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							Value Description
2 value 'Q')							Persistent Order (FIX value 'H')
Value 'Q') 59 TimeInForce							Non-persistent Order (FIX
rameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC) 1815 TradingCapacity Y 1 98 unsigned int 1							value 'Q')
Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC) 3 Immediate or Cance	59	TimeInForce	Y	1	97	unsigned int	Execution and trading restriction pa-
1815 TradingCapacity Y 1 98 unsigned int This field designates if the trader in acting in the capacity of agent, trading for its own account or acting as market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker							rameters supported by T7.
1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC) 1815 TradingCapacity Y 1 98 unsigned int This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as imarket maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker PartyldInvestment-DecisionMaker-Qualifier Qualifier N 1 99 unsigned int DecisionMaker. Members/particity pants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person							· ·
TradingCapacity Y 1 98 Unsigned int This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker PartyldInvestment-							
1815 TradingCapacity Y 1 98 unsigned int acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker 21222 DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/particity pants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person							
acting in the capacity of agent, trad ing for its own account or acting as a market maker. Value Description							3 Immediate or Cancel (IOC)
ing for its own account or acting as a market maker. Value Description	1815	TradingCapacity	Υ	1	98	unsigned int	This field designates if the trader is
PartyldInvestment- DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/particit pants will have the possibility to distinguish between natural persons and Algos. Value Description Qualifier for field PartyldInvestment DecisionMaker. Members/particit pants will have the possibility to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person							acting in the capacity of agent, trad-
Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker							ing for its own account or acting as a
PartyldInvestment- DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/partici pants will have the possibility to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							
PartyldInvestment- DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/partici pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							
PartyldInvestment- DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/partici pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
PartyldInvestment- DecisionMaker- Qualifier N 1 99 unsigned int DecisionMaker. Members/partici pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							
DecisionMaker- Qualifier N 1 99 unsigned int Qualifier for field PartyldInvestment DecisionMaker. Members/partici pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person							0 Warketiwaker
Qualifier DecisionMaker. Members/partici pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person		_					
pants will have the possibility to specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person	21222	2 00.0.0	N	1	99	unsigned int	-
specify an Investment qualifier value to distinguish between natural per sons and Algos. Value Description 22 Algo 24 Human/Natural person		Qualitier					, ,
to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person							
sons and Algos. Value Description 22 Algo 24 Human/Natural person							
22 Algo 24 Human/Natural person							
24 Human/Natural person							Value Description
Executing Trader-							24 Human/Natural person
25124 Y 1 100 unsigned int Qualitier for field Executing Irader, I	25124	ExecutingTrader-	Υ	1	100	unsigned int	Qualifier for field ExecutingTrader. It
Qualifier		Qualifier		_			is required to distinguish between nat-
ural persons and Algos.							
Value Description							Value Description
22 Algo							22 Algo
24 Human/Natural person							24 Human/Natural person
39030 Pad3 U 3 101 Fixed String not used	39030	Pad3	U	3	101	Fixed String	not used

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6.4 New Order Single (short layout)

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003		N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule
54	Side	Y	1	82	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
28703	ApplSeqIndicator	Y	1	83	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value Description 0 No Recovery Required 1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck- Type	Y	1	84	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory
25126	ValueCheckTypeValue	Y	1	85	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check
23002	OrderAttribute- LiquidityProvision	Y	1	86	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
59	TimeInForce	Y	1	87	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC)
18	ExecInst	Y	1	88	unsigned int	Instructions for order handling. Value Description Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q') Persistent and Book or Cancel order (FIX value 'H 6') Non-persistent and Book or Cancel order (FIX value 'Y 6') Cancel order (FIX value 'Q 6')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	89	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
	PartyldInvestment-					
21222	DecisionMaker-	N	1	90	unsigned int	Qualifier for field PartyldInvestment-
	Qualifier					DecisionMaker. Members/partici-
						pants will have the possibility to
						specify an Investment qualifier value
						to distinguish between natural per-
						sons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124	Executing Trader-	Y	1	91	unsigned int	Qualifier for field ExecutingTrader. It
23124	Qualifier	'	1	91	unsigned int	is required to distinguish between nat-
						ural persons and Algos.
						Value Description 22 Algo
						24 Human/Natural person
						24 Human/Natural person
39040	Pad4	U	4	92	Fixed String	not used

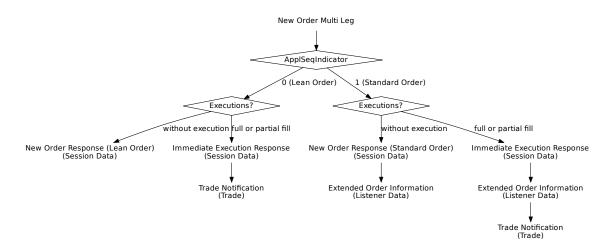
Deutsche Börse Group's T7 Release 7.1						
Enhanced Trading Interface						
Derivatives Message Reference						

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6.5 New Order Multi Leg

The New Order Multi Leg message is provided to submit orders for securities that are made up of multiple securities, known as "legs". For more details, please refer to the ETI Manual, chapter Order Types. This message is sent to the service "Order and Quote Management".



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

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(Section A))used to identify the of an order for agent account member or participant of the t venue. If the Client Identifier finot provided for agent orders they will be rejected. For order with Trading Capacity Propriet Market Making, the Client Identified may remain empty. PartyldInvestment-DecisionMaker N 8 64 unsigned int DecisionMaker N 8 72 unsigned int DecisionMaker N 8 72 unsigned int Executing Trader data Field(Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the ing venue who is responsible for the investment decision within member or participant of the ing venue who is responsible for the investment of the ing venue who is responsible for the ing venue who is responsible fo		Description	Data Type	Ofs	Len	Req'd	Field Name	Tag
of an order for agent account member or participant of the t venue. If the Client Identifier f not provided for agent orders they will be rejected. For order with Trading Capacity Propriet Market Making, the Client Identified may remain empty. 20122 PartyldInvestmentDecisionMaker N 8 64 Unsigned int Investment decision within firm MA Field 4 (Section A)) is the used to identify the person or a gorithm within the member or ipant of the Trading Venue who sponsible for the investment decision within the member or participant of the ing venue who is responsible for the ing venue who is responsible feeceution of the transaction responsible for the ing venue who is responsible feeceution of the transaction responsible feeceution of the tr	Field 3	Client Identifier field (ESMA Fie	unsigned int	56	8	N	PartyIDClientID	20003
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used to identify the person or to gorithm within the member or ipant of the Trading Venue who sponsible for the investment de 25123 ExecutingTrader N 8 72 unsigned int Executing Trader data Field() Field 5 (Section A))used to fy the person or algorithm with member or participant of the ing venue who is responsible fexecution of the transaction responsible for the inguilar to find the inguilar to fin	•		anoigned in				DecisionMaker	
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member or participant of the ing venue who is responsible from the order. 1300 MarketSegmentID Y 4 80 signed int Product identifier. 432 ExpireDate N 4 84 LocalMktDate Date of order expiry. Required if InForce (59) = 6. 28744 MatchInstCrossID N 4 88 unsigned int Self Match Prevention ID. 20096 PartyIDTakeUp- N 5 92 Fixed String Take-up Member Short Name.	identi	Field 5 (Section A))used to ide						
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	for the	ing venue who is responsible for						
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432 ExpireDate N 4 84 LocalMktDate Date of order expiry. Required if InForce (59) = 6. 28744 MatchInstCrossID N 4 88 unsigned int Self Match Prevention ID. 20096 PartyIDTakeUp- N 5 92 Fixed String Take-up Member Short Name.		from the order.						
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28744 MatchInstCrossID N 4 88 unsigned int Self Match Prevention ID. 20096 PartyIDTakeUp- N 5 92 Fixed String Take-up Member Short Name.	f Time	Date of order expiry. Required if T	LocalMktDate	84	4	N	ExpireDate	432
20096 PartyIDTakeUp- N 5 92 Fixed String Take-up Member Short Name.		` '						
20096 N S N S N S N S N S N S N S N S N S N		Self Match Prevention ID.	unsigned int	88	4	N		28744
IradingFirm		Take-up Member Short Name.	Fixed String	92	5	N		20096
Valid characters: A-Z,0-9,\x20)	Valid characters: A-Z,0-9,\x20					TradingFirm	
20013 PartyIDOrder- N 7 97 Fixed String External Member ID.		External Member ID	Fixed String	07	7	N	PartyIDOrder-	20013
OriginationFirm OriginationFirm Valid characters: A-Z,0-9,\x20)		Tixed String	91	,	IN	OriginationFirm	20013
20032 PartyIDBeneficiary N 9 104 Fixed String Final Beneficiary	<u>'</u>		Fixed String	104	9	N	PartyIDReneficiary	20032
Valid characters: A-Z,0-9,\x20)	· · · · · · · · · · · · · · · · · · ·	Tixed String	101	3	'`	T artyrobenenciary	20052
		Indicates if the order is a Lean C	unsigned int	113	1	Y	ApplSegIndicator	28703
or a Standard Order.			_					
Value Description		Value Description						
0 No Recovery Required								
1 Recovery Required								
		- recovery required						

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

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	123	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	124	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	Y	1	125	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
20075	PartyIDLocationID	N	2	126	Fixed String	Country code. Valid characters: \x01-\x7E
2404	ComplianceText	N	20	128	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling- Inst	N	1	148	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20038	PartyIDPosition- Account	N	32	149	Fixed String	'Flexible Account' information. Valid characters: $\xspace \times 20, \xspace \times 30-\xspace \times 30-\xsp$
25007	FreeText1	N	12	181	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	193	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	205	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	217	Fixed String	User defined client order ID Valid characters: \x20-\x7E
555	NoLegs	Y	1	237	Counter	Number of LegOrd repeating group instances.
39020	Pad2	U	2	238	Fixed String	not used
<legor< td=""><td>dGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></legor<>	dGrp>					Cardinality: 0-20, Record counter: NoLegs
2680	>LegAccount	N	2	240	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50

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Derivatives Message Reference

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
564	>LegPositionEffect	Υ	1	242	char	Leg-specific field used for T7 position
						management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open
39050	>Pad5	U	5	243	Fixed String	not used

Deutsche Börse Group's T7 Release 7.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

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6.6 New Order Response (Standard Order)

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

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

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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.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of
						the creation of the order.
21008	TrdRegTSTime- Priority	Y	8	112	UTCTimestamp	Priority timestamp.
39	OrdStatus	Y	1	120	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						4 Cancelled
						9 Suspended
		.,				
150	ExecType	Y	1	121	char	The reason why this message was gen-
						erated.
						Value Description
						0 New
						4 Cancelled
						L Triggered
378	ExecRestatement-	Y	2	122	unsigned int	Code to further qualify the field Exec-
	reason					Type (150) of the Execution Report (8) message.
						Value Description
						101 Order add accepted
						105 IOC Order accepted
						212 Book or Cancel Order accepted
						Order has been changed to IOC
2523	CrossedIndicator	Y	1	124	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						$oxed{1}$ to crossing and match pre-
						vented)

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

Deutsche Börse Group's T7 Release 7.1					
Enhanced Trading Interface					
Derivatives Message Reference					

Deutsche Börse Group

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6.7 New Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10102 (Execution-			
						Report, $MsgType = 8$)			
39020		U	2	6	Fixed String	not used			
	sponseHeaderME>								
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.			
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	Gateway response out timestamp.			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
< Messa	ge Body>	,							
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the			
						T7 System; it remains constant over			
						the lifetime of an order.			
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant			
						defined order request identifier; used			
						for client order id chaining.			
48	SecurityID	Y	8	72	signed int	Instrument identifier.			
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	88	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						4 Cancelled
						9 Suspended
150	F	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	00		T
150	ExecType	Y	1	89	char	The reason why this message was generated.
						Value Description
						0 New
						4 Cancelled
						L Triggered
378	ExecRestatement-	Y	2	90	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						105 IOC Order accepted
						Book or Cancel Order accept-
						ed
						Order has been changed to
						IOC
2523	CrossedIndicator	Y	1	92	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)

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

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6.8 Immediate Execution Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10103 (Execution-			
						Report, MsgType = 8)			
39020	Pad2	U	2	6	Fixed String	not used			
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>								
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.			
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	Gateway response out timestamp.			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						4 Session Data			
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not			
						the owner of the executed order.			
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						0 Not Last Message			
						1 Last Message			
.0.1	5.7								
	ge Body>		0	70					
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the			
						T7 System; it remains constant over			
						the lifetime of an order.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	96	signed int	Instrument identifier.
17	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 or-
						der.
84	CxIQty	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 repeat-
						ing group instances.
378	ExecRestatement-	Y	2	158	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						· · · · · ·
						102 Order modify accepted 105 IOC Order accepted
						Order has been changed to IOC
54	Side	Y	1	160	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	161	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
39	OrdStatus	Y	1	162	char	Conveys the current status of an order.
						Value Description
						1 Partially filled
						2 Filled
						4 Cancelled
150	ЕхесТуре	Υ	1	163	char	The reason why this message was gen-
						erated.
						Value Description
						F Trade
1000						
1823	Triggered	Y	1	164	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
2523	CrossedIndicator	Υ	1	165	unsigned int	Indicates SMP involvement.
					-	Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25159	TransactionDelay-	Y	1	166	unsigned int	Indicator for a delayed transaction
	Indicator		_			Value Description
						110000000000000000000000000000000000000
						1 Transaction delayed
1362	NoFills	Υ	1	167	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
<fillsgi< td=""><td><i>'p></i></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></fillsgi<>	<i>'p></i>					Cardinality: 0-100, Record counter:
			_	I I		NoFills
	>FillPx	Y	8	168	PriceType	Price of Fill.
1365	.,	Y	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level
						(match step) of a match event; it is
						used for public trade reporting.
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match
						step event, which can be reconciled
						with the field SideTradeID (1506) in
						the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						2 Removed Liquidity
						5 Triggered Stop Order
39070	>Pad7	U	7	193	Fixed String	not used
<instrm< td=""><td>ntLegExecGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-600, Record counter:</td></instrm<>	ntLegExecGrp>					Cardinality: 0-600, Record counter:
						NoLegExecs
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg securi-
						ty.
637	>LegLastPx	Υ	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Υ	8	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step,
						which can be reconciled with the field
						SideTradeID (1506) in the Trade No-
						tification.
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell

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

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6.9 Book Order Execution

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10104 (Execution-
						Report, $MsgType = 8$)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Υ	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39070		U	7	57	Fixed String	not used
< Messa	ge Body>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Υ	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	88	signed int	Instrument identifier.
17	ExecID	Υ	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Υ	8	120	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Υ	4	128	signed int	Product identifier.
30555	NoLegExecs	Υ	2	132	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
378	ExecRestatement-	Y	2	134	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						108 Book Order executed
						Market Order triggered and
						135 executed
						One cancels the other Order
						has been triggered
						Stop Order has been trig-
						gered
						Closing Auction Order has
						been inactivated
						Pending order cancellation
						199 executed (end of FREEZE
						state)
						181 Ownership Changed
54	Side	Y	1	136	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	137	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
20	0.10.	Y	-	120	1	
39	OrdStatus	Y	1	138	char	Conveys the current status of an order.
						Value Description
						1 Partially filled
						2 Filled
						9 Suspended
						4 Cancelled
150	ЕхесТуре	Y	1	139	char	The reason why this message was gen-
	, , , , , , , , , , , , , , , , , , ,					erated.
						Value Description
						F Trade
						9 Suspended
						·
1823	Triggered	Y	1	140	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523		Υ	1	141	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
20011	FIVEIO IID	N	20	142	Fired Carino	User defined client order ID
30011	FIXCIOrdID	IN	20	142	Fixed String	Valid characters: \x20-\x7E
1362	NoFills	Y	1	162	Counter	Specifies the number of partial fills in-
1302	INOT IIIS		-	102	Counter	cluded in this Execution Report.
39050	Pad5	U	5	163	Fixed String	not used
<fillsgr< td=""><td></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></fillsgr<>						Cardinality: 0-100, Record counter:
	,					NoFills
1364	>FillPx	Υ	8	168	PriceType	Price of Fill.
1365	>FillQty	Υ	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Υ	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 SideTradelD (1506) in
1.440		N.		100		the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						1 Added Liquidity
						4 Auction
						5 Triggered Stop Order
						6 Triggered OCO Order
						7 Triggered Market Order
39070	>Pad7	U	7	193	Fixed String	not used
	nntLegExecGrp>				3	Cardinality: 0-600, Record counter:
	,					NoLegExecs
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg securi-
						ty.
637	>LegLastPx	Υ	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Υ	8	16	Qty	Quantity executed in this leg fill.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1893	>LegExecID	Υ	4	24	signed int	Private identifier of a leg match step,
						which can be reconciled with the field
						SideTradeID (1506) in the Trade No-
						tification.
624	>LegSide	Υ	1	28	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						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

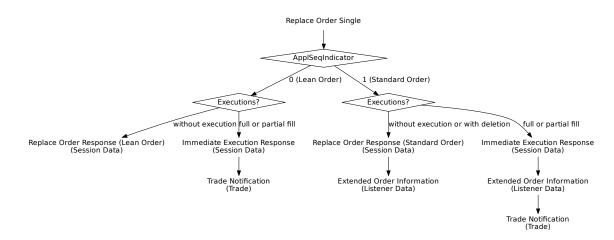
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6.10 Replace Order Single

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.
99	StopPx	N	8	64	PriceType	Stop price. Required if OrdType (40)
						is Stop (3) or used as the trigger price
						for an One-cancels-the-other order.
20003	PartyIDClientID	N	8	72	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue. If the Client Identifier field is
						not provided for agent orders, then they will be rejected. For orders sent
						with Trading Capacity Proprietary or
						Market Making, the Client Identifier
						field may remain empty.
00100	PartyldInvestment-	N.		00		
20122	DecisionMaker	N	8	80	unsigned int	Investment decision within firm (ES-
						MA Field 4 (Section A)) is the code
						used to identify the person or the algorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA
	J				G	Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
432	ExpireDate	N	4	96	LocalMktDate	Date of order expiry. Required if Time-
1000	NA 1 . C		4	100		InForce $(59) = 6$.
1300	ļ	Y	4	100	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	104	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4
						least significant bytes of SecurityID
						(48) provided in T7 RDI and T7 RDF
						reference data.
28744	MatchInstCrossID	N	4	108	unsigned int	Self Match Prevention ID.
20055	TargetPartyIDSession-	N.I	А	110		Service ID
20655	ID	N	4	112	unsigned int	Session ID.
20096	PartyIDTakeUp-	N	5	116	Fixed String	Take-up Member Short Name.
20090	TradingFirm	'\	,	110	i incu Juliig	Valid characters: A-Z,0-9,\x20
						7 and characters. 77 2,0-9, \A20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	PartyIDOrder- OriginationFirm	N	7	121	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	128	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	137	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value Description 0 No Recovery Required 1 Recovery Required
54	Side	Y	1	138	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
40	OrdType	Y	1	139	unsigned int	Order type. Value Description 1 Market 2 Limit 3 Stop 4 Stop Limit
28710	PriceValidityCheck- Type	Y	1	140	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory
25126	ValueCheckTypeValue	Y	1	141	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute- LiquidityProvision	Y	1	142	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
59	TimeInForce	Y	1	143	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC) 6 Good Till Date (GTD) - Standard Orders only
18	ExecInst	Y	1	144	unsigned int	Instructions for order handling. Value Description Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q') Persistent and Book or Cancel order (FIX value 'H 6') Non-persistent and Book or Cancel order (FIX value 'Q') Cancel order (FIX value 'Q')
625	TradingSessionSubID	N	1	145	unsigned int	Marks a certain order as a closing auction one. Value Description 4 Closing or closing auction
1815	TradingCapacity	Y	1	146	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	PartyldInvestment-					
21222	-	N	1	147	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	Y	1	148	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	149	Fixed String	Accounts to book trades and keep positions on. Valid characters: $1-9,\x41,\x45,\x47,\x4D,\x50,\x52$
20038	PartyIDPosition- Account	N	32	151	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
77	PositionEffect	Y	1	183	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
28743	OwnershipIndicator	Y	1	184	unsigned int	Indicator to change the ownership of an order Value Description 0 Do not change ownership Change ownership to executing party (User ID)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	PartyIDLocationID	N	2	185	Fixed String	Country code.
						Valid characters: \x01-\x7E
1031	CustOrderHandling- Inst	N	1	187	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	188	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	208	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: $\x 20, \x 23-\x 25, \x 28-\x 2A, \x 2C-\x 3B, \x 3F, \x 41-\x 5F, \x 61-\x 7B, \x 7D, \x 7E$
25008	FreeText2	N	12	220	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	232	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	244	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E

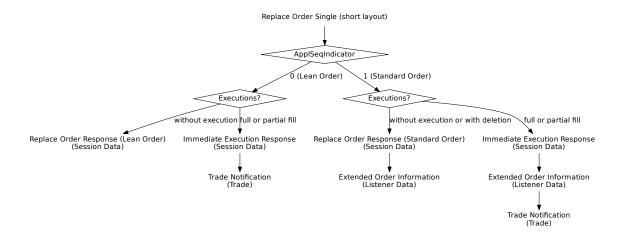
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6.11 Replace Order Single (short layout)

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue. If the Client Identifier field is
						not provided for agent orders, then
						they will be rejected. For orders sent
						with Trading Capacity Proprietary or
						Market Making, the Client Identifier
	B					field may remain empty.
20122	PartyldInvestment-	N	8	64	unsigned int	Investment decision within firm (ES-
	DecisionMaker					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
20040	C: 1 C :: 1D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	4	00		from the order.
30048	SimpleSecurityID	Y	4	80	unsigned int	Instrument identifier for simple instru-
						ments. Should be filled with the 4
						least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF
						reference data.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule
54	Side	Υ	1	90	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck- Type	Y	1	91	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory
25126	ValueCheckTypeValue	Y	1	92	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check
23002	OrderAttribute- LiquidityProvision	Y	1	93	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
59	TimeInForce	Y	1	94	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC)
28703	ApplSeqIndicator	Y	1	95	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value Description 0 No Recovery Required 1 Recovery Required

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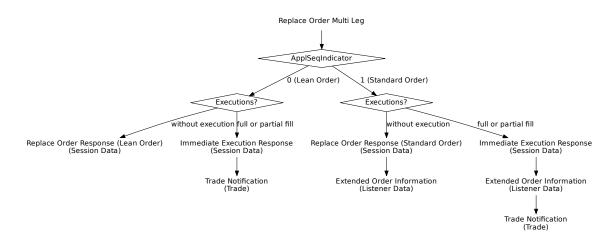
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Υ	1	96	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						2 Non-persistent Order (FIX value 'Q')
						Persistent and Book or Cancel order (FIX value 'H 6')
						Non-persistent and Book or 6 Cancel order (FIX value 'Q 6')
1815	TradingCapacity	Y	1	97	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	98	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description
						22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	Y	1	99	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
39040	Pad4	U	4	100	Fixed String	not used

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6.12 Replace Order Multi Leg

This message is used to replace a multi leg order (previously submitted using the New Order Multi Leg message). For more details, please refer to the ETI Manual, chapters Modification and Total Order Quantity Modification. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10114 (Multileg-
						${\sf OrderCancelReplace,MsgType} = {\sf AC)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	48	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	Υ	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	8	64	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	72	unsigned int	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	PartyldInvestment-	N	8	80	unsigned int	Investment decision within firm (ES-
	DecisionMaker				-	MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
1300	Ŭ .	Y	4	96	signed int	Product identifier.
432	ExpireDate	N	4	100	LocalMktDate	Date of order expiry. Required if Time-
						InForce (59) = 6.
28744	MatchInstCrossID	N	4	104	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-	N	4	108	unsigned int	Session ID.
	ID					
20096	PartyIDTakeUp-	N	5	112	Fixed String	Take-up Member Short Name.
	TradingFirm				J	Valid characters: A-Z,0-9,\x20
20012	PartyIDOrder-	N.I	7	117	Fig. 1.Co.	
20013	OriginationFirm	N	7	117	Fixed String	External Member ID.
20022		N.	0	104	Final Cultura	Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	124	Fixed String	Final Beneficiary
						Valid characters: A-Z,0-9,\x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Υ	1	133	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
1227	ProductComplex	Y	1	134	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread 7 Standard Future Strategy
						7 Standard Future Strategy 8 Pack and Bundle
						9 Strip
						э зир
54	Side	Υ	1	135	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
40	OrdType	Y	1	136	unsigned int	Order type.
						Value Description
						2 Limit
	Duiza Validir Charl					
28710	PriceValidityCheck- Type	Y	1	137	unsigned int	Indicator how price validity check
	Турс					should be performed by the exchange
						(see the ETI Manual, chapter Price
						Reasonability Check).
						Value Description
						0 None
						1 Optional
						2 Mandatory

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25126	ValueCheckTypeValue	Y	1	138	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check
23002	OrderAttribute- LiquidityProvision	Y	1	139	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
18	ExecInst	Y	1	140	unsigned int	Instructions for order handling. Value Description Persistent Order (FIX value 'H') Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	141	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) 3 Immediate or Cancel (IOC) 6 Good Till Date (GTD) - Standard Orders only
1815	TradingCapacity	Y	1	142	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28743	OwnershipIndicator	Υ	1	143	unsigned int	Indicator to change the ownership of
						an order
						Value Description
						0 Do not change ownership
						Change ownership to execut-
						ing party (User ID)
	PartyldInvestment-					
21222	DecisionMaker-	N	1	144	unsigned int	Qualifier for field PartyldInvestment-
	Qualifier		_	1	ansigned int	DecisionMaker. Members/partici-
	Q					pants will have the possibility to
						specify an Investment qualifier value
						to distinguish between natural per-
						sons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
25124	Executing Trader-	Y	1	145	unsigned int	Qualifier for field ExecutingTrader. It
	Qualifier					is required to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
20075	D	N.		146	F: 1.C: :	
20075	PartyIDLocationID	N	2	146	Fixed String	Country code.
	CustOrderHandling-					Valid characters: \x01-\x7E
1031	Inst	N	1	148	Fixed String	Identifies the source of an order, in ac-
	mst					cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Valid characters: \x20,\x22-\x7B,
2404	ComplianceText	N	20	149	Fixed String	\x7D,\x7E This field is used to provide additional
	Compilance rext			1.5	. Med Juling	regulatory information (according to
						respective rules & regs, circulars and/-
						or bilateral coordination between par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	PartyIDPosition-	N	32	169	Fixed String	'Flexible Account' information.
	Account				9	Valid characters: \x20,\x30-\x39,
						\x41-\x5A
25007	FreeText1	N	12	201	Fixed String	First free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
25008	FreeText2	N	12	213	Fixed String	\x41-\x5F,\x61-\x7B,\x7D,\x7E Second free-format text field for
25006	rree rext2	IN	12	213	rixed String	trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	225	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	237	Fixed String	User defined client order ID
30011	T IXCIOIUID	'`	20	251	r ixed String	Valid characters: \x20-\x7E
555	NoLegs	Υ	1	257	Counter	Number of LegOrd repeating group
						instances.Must be greater than 1.
39060	Pad6	U	6	258	Fixed String	not used
<legor< td=""><td>dGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></legor<>	dGrp>					Cardinality: 0-20, Record counter:
				1		NoLegs
2680	>LegAccount	N	2	264	Fixed String	Leg-specific account to book trades
						and keep positions on.
						Valid characters: 1-9,\x41,\x47,\x4D,
564	N. I. a. Da aiti a. a. Effe at	Y	1	266		\x50
504	>LegPositionEffect	ı r	1	200	char	Leg-specific field used for T7 position management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open
39050	>Pad5	U	5	267	Fixed String	not used

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6.13 Replace Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
	<messageheaderout></messageheaderout>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (Execution-Report, MsgType = 8)					
39020	Pad2	U	2	6	Fixed String	not used					
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td>ı</td><td>1</td><td></td></respo<>	nseHeaderME>			ı	1						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.					
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	Gateway response out timestamp.					
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.					
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.					
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value Description 4 Session Data					
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the replaced order.					
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message					
< Messa	ge Body>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.					

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ClordID	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Second Computer Second Com	11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant
All OrigClOrdID							defined order request identifier; used
Processed task (request) referring to the specific order.							for client order id chaining.
the specific order. ### SecurityID	41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully
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 Cx Qty 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. 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. Value Description 1 Partially filled 1 Cancelled 5 Replaced 1 Triggered 378 ExecRestatement-Reason Y 2 146 unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value Description 100 Order modify accepted 110 Order has been changed to							processed task (request) referring to
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 Cx Qty 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. 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. Value Description 4 Cancelled 5 Replaced 1 Triggered 378 ExecRestatement-Reason Y 2 146 unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 113 Ownership Changed 212 Book or Cancel Order accepted of the last of the pool of the control of the last of							the specific order.
151 LeavesQty Y 8 112 Qty Remaining quantity of an order.	48	SecurityID	Y	8	96	signed int	Instrument identifier.
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 TraRegTSTime-Priority Y 8 136 UTCTimestamp Priority timestamp. 39 OrdStatus Y 1 144 Char Conveys the current status of an order. Value Description Descrip	17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
B4 Cx Qty Y 8 128 Qty Total quantity cancelled for this order.	151	LeavesQty	Y	8	112	Qty	Remaining quantity of an order.
21008 TrdRegTSTime-Priority Y 8 136 UTCTimestamp Priority timestamp.	14	CumQty	Y	8	120	Qty	
Priority 39 OrdStatus Y 1 144 Char Conveys the current status of an order. 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. Value Description 4 Cancelled 5 Replaced L Triggered 378 ExecRestatement- Reason Y 2 146 unsigned int Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 1150 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted 114 Order has been changed to	84	CxlQty	Y	8	128	Qty	Total quantity cancelled for this order.
der. Value Description 0 New 1 Partially filled 2 Filled 4 Cancelled 9 Suspended	21008	_	Y	8	136	UTCTimestamp	Priority timestamp.
Value Description 0 New 1 Partially filled 2 Filled 4 Cancelled 9 Suspended 9 Suspended 150 ExecType Y 1 145 Char The reason why this message was generated. Value Description 4 Cancelled 5 Replaced L Triggered Triggered Triggered Triggered Triggered 150 of the Execution Report 181 Ownership Changed 181 Order has been changed to	39	OrdStatus	Υ	1	144	char	Conveys the current status of an or-
150 ExecType Y 1 145 Char The reason why this message was generated. Value Description							der.
1 Partially filled 2 Filled 4 Cancelled 9 Suspended							Value Description
2 Filled 4 Cancelled 9 Suspended 150 ExecType Y 1 145 Char The reason why this message was generated. Value Description 4 Cancelled 5 Replaced L Triggered 378 ExecRestatement-Reason Y 2 146 unsigned int Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted 114 Order has been changed to							0 New
4 Cancelled 9 Suspended 150 ExecType Y 1 145 Char The reason why this message was generated. Value Description 4 Cancelled 5 Replaced L Triggered 378 Reason Y 2 146 unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted 114 Order has been changed to							1 Partially filled
Suspended 150 ExecType Y 1 145 Char The reason why this message was generated. Value Description 4 Cancelled 5 Replaced L Triggered Triggere							2 Filled
150 ExecType Y 1 145 char The reason why this message was generated. Value Description 4 Cancelled 5 Replaced L Triggered 378 ExecRestatement- Reason Y 2 146 unsigned int Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 115 Ownership Changed Book or Cancel Order accepted 114 Order has been changed to							4 Cancelled
erated. Value Description 4 Cancelled 5 Replaced L Triggered Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed Book or Cancel Order accepted ed 114 Order has been changed to							9 Suspended
erated. Value Description 4 Cancelled 5 Replaced L Triggered Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed Book or Cancel Order accepted ed 114 Order has been changed to							
A Cancelled 5 Replaced L Triggered	150	ExecType	Y	1	145	char	
Solution							Value Description
L Triggered							4 Cancelled
L Triggered							5 Replaced
Reason Y 2 146 Unsigned int Code to further quality the field Exec- Type (150) of the Execution Report (8) message. Value Description 102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted 114 Order has been changed to							
102 Order modify accepted 105 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted ed Order has been changed to	378		Y	2	146	unsigned int	Type (150) of the Execution Report
105 IOC Order accepted 181 Ownership Changed 212 Book or Cancel Order accepted ed Order has been changed to							Value Description
181 Ownership Changed 212 Book or Cancel Order accepted ed Order has been changed to							102 Order modify accepted
212 Book or Cancel Order accepted							105 IOC Order accepted
ed Order has been changed to							181 Ownership Changed
$ \cdot $							212
							 4

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Υ	1	148	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
1227	ProductComplex	Y	1	149	unsigned int	This field qualifies an instrument type
1221	FroductComplex	'	1	149	unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						3 gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
1823	Tilmand	Y	1	150	unsigned int	Indicates if an order has been previ-
1025	Triggered	'	1	130	unsigned int	ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
25159	TransactionDelay- Indicator	Y	1	151	unsigned int	Indicator for a delayed transaction
						Value Description
						0 Transaction not delayed
						1 Transaction delayed

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Enhanced Trading Interface						
Derivatives Message Reference						

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6.14 Replace Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
_	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10108 (Execution-				
						Report, MsgType $= 8$)				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
39030		U	3	53	Fixed String	not used				
	ge Body>			1	ı					
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	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.				
151	LeavesQty	Y	8	96	Qty	Remaining quantity of an order.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Y	8	112	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	120	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						1 Partially filled
						2 Filled
						4 Cancelled
						9 Suspended
150	ExecType	Y	1	121	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						5 Replaced
						L Triggered
	ExecRestatement-					
378	Reason	Y	2	122	unsigned int	Code to further qualify the field Exec-
						Type (150) of the Execution Report
						(8) message.
						Value Description
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						Book or Cancel Order accept-
						ed
						Order has been changed to
						IOC
2523	CrossedIndicator	Y	1	124	unsigned int	Indicates SMP involvement.
2525	C. OSSCAMIAICATOI	'	_		anaighted int	
						Value Description No crossing (Order not sub-
						o
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)
						[vented)

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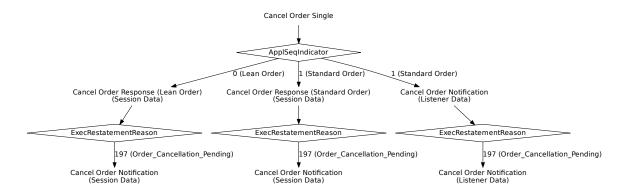
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	ProductComplex	Y	1	125	unsigned int	This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy
						3 Non-Standard Option Strate- gy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread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

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6.15 Cancel Order Single

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



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

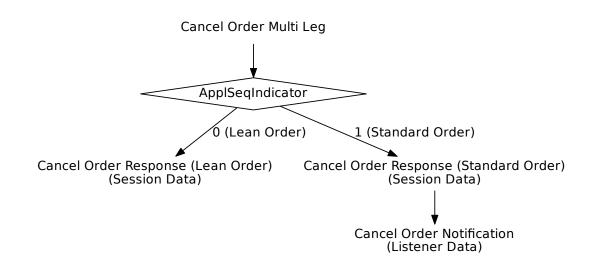
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment- DecisionMaker	N	8	48	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	56	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Υ	4	64	signed int	Product identifier.
30048	_	Y	4	68	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
20655	TargetPartyIDSession-ID	N	4	72	unsigned int	Session ID that entered the order.
21222	Qualifier	N	1	76	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	Executing Trader- Qualifier	Y	1	77	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
30011	FIXCIOrdID	N	20	78	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39060	Pad6	U	6	98	Fixed String	not used

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6.16 Cancel Order Multi Leg

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10123 (Order-
						${\sf CancelRequest,\ MsgType} = {\sf F)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
11	CIOrdID	N	8	32	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.
20122	PartyldInvestment-	N	8	56	unsigned int	Investment decision within firm (ES-
	DecisionMaker					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
	TargetPartyIDSession-					
20655	ID	N	4	76	unsigned int	Session ID.
	PartyldInvestment-					
21222	DecisionMaker-	N	1	80	unsigned int	Qualifier for field PartyldInvestment-
	Qualifier					DecisionMaker. Members/partici-
						pants will have the possibility to
						specify an Investment qualifier value
						to distinguish between natural per-
						sons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
05104	ExecutingTrader-		1	01		Ought and the field Free start at the
25124	Qualifier	Y	1	81	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
30011	FIXCIOrdID	N	20	82	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39020	Pad2	U	2	102	Fixed String	not used

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Enhanced Trading Interface						
Derivatives Message Reference						

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6.17 Cancel Order Response (Standard Order)

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

Section Sect	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
Cluding this field. Cluding this field.	< Messa	<messageheaderout></messageheaderout>								
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
Sage layout. Value: 10110 (Execution-Report, MsgType = 8)							cluding this field.			
Report, MsgType = 8)	28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
39020 Pad2							sage layout. Value: 10110 (Execution-			
SeponseHeaderME SeponseHea							Report, MsgType = 8)			
S979 RequestTime Y 8 8 UTCTimestamp Gateway request in timestamp.	39020	Pad2	U	2	6	Fixed String	not used			
21002 TrdRegTSTimeIn	< Respo	nseHeaderME>								
21003 TrdRegTSTimeOut	5979	RequestTime		8	8	UTCTimestamp				
Trimestamp Tri	21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.			
message from the Matching Engine S2 SendingTime Y 8 40 UTCTimestamp Gateway response out timestamp.	21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.			
SendingTime	7765	ResponseIn	Y	8	32	UTCTimestamp				
34 MsgSeqNum							message from the Matching Engine			
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 AppIID Y 1 54 unsigned int Identifier for an ETI data stream. 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. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over		_		8		•				
Session Data Session Data	34	MsgSeqNum	Y	4	48	unsigned int				
Source Partition Partiti							participant for requests sent to the			
Belongs to the scope of Service Availability and Retransmit requests. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 28704 ApplMsgID N 16 55 data Not set if the submitting session is not the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over										
ability and Retransmit requests. 1180 ApplID Y 1 54 unsigned int Value Description 4 Session Data 28704 ApplMsglD N 16 55 data Not set if the submitting session is not the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	5948	PartitionID	Y	2	52	unsigned int				
1180 ApplID										
Value Description 4 Session Data	1100						,			
28704 ApplMsgID N 16 55 data Not set if the submitting session is not the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	1180	ApplID	Y	1	54	unsigned int				
28704 ApplMsgID N 16 55 data Not set if the submitting session is not the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over										
the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over							4 Session Data			
the owner of the cancelled order. 893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	00704	A 104 15	N.	1.0		1.	N			
893 LastFragment Y 1 71 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	28704	ApplMsgID	IN	10	55	data				
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message	002	1	V	1	71					
messages belonging to one dedicated transaction. Value Description 1 Last Message Message Body> 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	893	LastFragment	Y	1	/1	unsigned int				
Transaction. Value Description 1 Last Message **Message Body> 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over							' ' '			
Value Description 1 Last Message **Message Body** 37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over										
All Last Message Sage Body 37 OrderID Y 8 72 Unsigned int Exchange Order ID generated by the T7 System; it remains constant over										
Separate										
37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over							Last Message			
37 OrderID Y 8 72 unsigned int Exchange Order ID generated by the T7 System; it remains constant over	< Messa	ge Body>								
T7 System; it remains constant over		1	Υ	8	72	unsigned int	Exchange Order ID generated by the			
the lifetime of an order.							the lifetime of an order.			

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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	CIOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
14	CumQty	Υ	8	112	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Υ	8	120	Qty	Total quantity cancelled for this order.
39	OrdStatus	Υ	1	128	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of
						Order Cancel Request)
						9 Suspended
150	ExecType	Y	1	129	char	The reason why this message was generated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result of
						Order Cancel Request)
						, ,
378	ExecRestatement-	Y	2	130	unsigned int	Code to further qualify the field Exec-
370	Reason	'	_	150	unsigned int	Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						197 Pending order deletion

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

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Enhanced Trading Interface						
Derivatives Message Reference						

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6.18 Cancel Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10111 (Execution-
						Report, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<nrre< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	ge Body>					
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
4-1	0 : 00 115	N.	0	70		for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
40	ConvituID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	0	00	signed int	the specific order.
	SecurityID	Y	8	80	signed int	Instrument identifier.
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.

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14 CumQty Y 8 96 Qty Cumulated executed quantity of an order. 84 CxlQty Y 8 104 Qty Total quantity cancelled for this order. 85 Conveys the current status of an order. 86 Value Description 87 Pending Cancel (i.e. result of Order Cancel Request) 88 Order Cancel Request) 89 Suspended 150 ExecType Y 1 113 Char The reason why this message was generated. 80 Value Description 10 Pending Cancel (e.g. result of Order Cancel Request) 10 Pending Cancel (e.g. result of Order Cancel Request) 11 Unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. 12 ProductComplex Y 1 116 Unsigned int This field qualifies an instrument type on Tr. 12 Standard Option Strategy 13 Non-Standard Option Strategy 14 Volatility Strategy 15 Futures Spread 16 Inter-Product Spread 17 Standard Future Strategy 18 Pack and Bundle 19 Strip	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Second	14	CumQty	Υ	8	96	Qty	Cumulated executed quantity of an or-
39 OrdStatus Y 1 112							der.
der. Value Description	84	CxIQty	Y	8	104	Qty	Total quantity cancelled for this order.
Value Description 4 Cancelled 6 Pending Cancel (i.e. result of Order Cancel Request) 9 Suspended	39	OrdStatus	Υ	1	112	char	Conveys the current status of an or-
A Cancelled Pending Cancel (i.e. result of Order Cancel Request) 9 Suspended							der.
150 ExecType Y 1 113 Char The reason why this message was generated. Value Description 4 Cancelled G Pending Cancel (e.g. result of Order Cancel Request)							Value Description
150 ExecType							4 Cancelled
150 ExecType Y 1 113 Char The reason why this message was generated. Value Description 4 Cancelled 6 Pending Cancel (e.g. result of Order Cancel Request)							Pending Cancel (i.e. result of
150 ExecType							Order Cancel Request)
erated. Value Description							9 Suspended
erated. Value Description	150	EvecType	Y	1	113	char	The reason why this message was gen-
A Cancelled Pending Cancel (e.g. result of Order Cancel Request)	150	Exectype		-		Citai	
A Cancelled Pending Cancel (e.g. result of Order Cancel Request)							Value Description
ExecRestatement- Reason Y 2 114 unsigned int Reason Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 103 Order delete accepted 197 Pending order deletion 1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. 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							· ·
ExecRestatement- Reason Y 2 114 unsigned int Reason Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 103 Order delete accepted 197 Pending order deletion 1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. 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							Pending Cancel (e.g. result of
Reason Reason Y 2 114 unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value Description 103 Order delete accepted 197 Pending order deletion This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
Reason Reason Y 2 114 unsigned int Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value Description 103 Order delete accepted 197 Pending order deletion This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
Type (150) of the Execution Report (8) message. Value Description 103 Order delete accepted 197 Pending order deletion	378		Y	2	114	unsigned int	Code to further qualify the field Exec-
Value Description 103 Order delete accepted 197 Pending order deletion 1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle		Reason					Type (150) of the Execution Report
1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy 3 Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							(8) message.
1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							Value Description
1227 ProductComplex Y 1 116 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							103 Order delete accepted
on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							197 Pending order deletion
on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle	1227	ProductComplex	Y	1	116	unsigned int	
1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							· ·
Non-Standard Option Strate- gy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
3 gy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							3
5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle							
7 Standard Future Strategy 8 Pack and Bundle							
8 Pack and Bundle							
9 300							
							a Stub

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

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6.19 Cancel Order Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10112 (Execution-			
						Report, $MsgType = 8$)			
39020	Pad2	U	2	6	Fixed String	not used			
	leaderME>								
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.			
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-			
						tification message from the Matching			
						Engine			
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.			
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system			
						during broadcast subscription in order			
						to link broadcasts to the related sub-			
						scription.			
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
28704	ApplMsgID	N	16	38	data	Application message identifier as-			
						signed to an order or quote event.			
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						4 Session Data			
						5 Listener Data			
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	57	Fixed String	not used
	ge Body>					
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
11	CIO IID	N.	0	70		the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
41	المانية المالية	N	8	80	unsigned int	for client order id chaining.
41	OrigClOrdID	IN	0	00	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		Y	8	96	UTCTimestamp	Transaction timestamp.
14		Y	8	104	Qty	Cumulated executed quantity of an or-
1	Cumqty	<u> </u>	Ü	101	Q Ly	der.
84	CxlQty	Υ	8	112	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Υ	4	120	signed int	Product identifier.
20036	PartyIDEntering-	N	4	124	unsigned int	Entering User ID.
20030	Trader	.,		121	unsigned int	Effecting osci 15.
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.
378	ExecRestatement-	Y	2	132	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						122 Instrument State Change
						197 Pending order deletion
						Pending order cancellation
						199 executed (end of FREEZE
						state)
						261 Panic Cancel

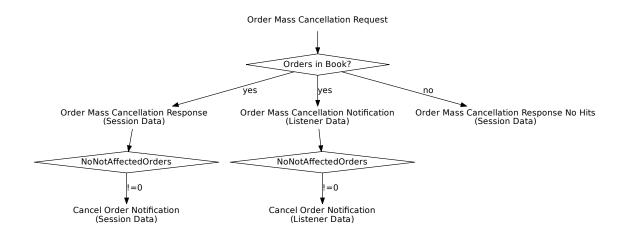
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	N	1	134	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
39	OrdStatus	Y	1	135	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of
						Order Cancel Request)
						9 Suspended
150	ЕхесТуре	Υ	1	136	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result of
						6 Order Cancel Request)
1227	ProductComplex	Y	1	137	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread 7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						э зир
54	Side	Υ	1	138	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
30011	FIXCIOrdID	N	20	139	Fixed String	User defined client order ID
20000	D 14			150	F: 10.	Valid characters: \x20-\x7E
39000	Pad1	U	1	159	Fixed String	not used

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6.20 Order Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10120 (Order-
						$\begin{tabular}{ l l l l l l l l l l l l l l l l l l l$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>	•				
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>	·				
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyldInvestment-	N	8	40	unsigned int	Investment decision within firm (ES-
20122	DecisionMaker	IN	0	40	unsigned int	MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						.
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	48	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Υ	4	56	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	60	unsigned int	Session ID.
20612	TargetParty- IDExecutingTrader	N	4	64	unsigned int	Owning User ID.
54	Side	N	1	68	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	69	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	Y	1	70	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39000	Pad1	U	1	71	Fixed String	not used

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6.21 Order Mass Cancellation Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10121 (Order-
						$MassActionReport,\ MsgType = BZ)$
39020	Pad2	U	2	6	Fixed String	not used
-	nseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
00704	A 184 1D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1.0		1.	A 1: .:
28704	ApplMsgID	Y	16	55	data	Application message identifier as-
903		Y	1	71	cianad int	signed to an order or quote event.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa<>	ge Body>					
	MassActionReportID	Υ	8	72	UTCTimestamp	Transaction timestamp.
	NoNotAffectedOrders	Y	2	80	Counter	Number of NotAffectedOrders repeat-
		'	_		20211001	ing group instances.
						0.0 1-1

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28782	NoAffectedOrder- Requests	Y	2	82	Counter	Number of affected order transactions
39040	Pad4	U	4	84	Fixed String	not used
<notafl< td=""><td>fectedOrdersGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></notafl<>	fectedOrdersGrp>					Cardinality: 0-500, Record counter:
						NoNotAffectedOrders
1371	>NotAffectedOrderID	Υ	8	88	unsigned int	Exchange Order ID of an order whose
						cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	96	unsigned int	Original Client Order ID of an order
						whose cancellation is pending.
<affecte< td=""><td>edOrderRequestsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></affecte<>	edOrderRequestsGrp>					Cardinality: 0-500, Record counter:
						NoAffectedOrderRequests
28783	>AffectedOrder-	Y	4	0	unsigned int	FTI message sequence number affect-
20705	RequestID	'	•		ansigned int	
39040	>Pad4	U	4	4	Fixed String	
28783 39040	>AffectedOrder-	Y	4	0 4	unsigned int Fixed String	

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6.22 Order Mass Cancellation Response No Hits

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10124 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	ge Body>					
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.

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6.23 Order Mass Cancellation Notification

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

MessageHeaderOut> 9 BodyLen	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
Cluding this field. Cluding this field.								
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
Sage layout. Value: 10122 (Order-MassActionReport, MsgType = BZ)							cluding this field.	
MassActionReport, MsgType = BZ)	28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
39020 Pad2							sage layout. Value: 10122 (Order-	
RBCHeaderME							${\sf MassActionReport,\ MsgType=BZ)}$	
21003 TrdRegTSTimeOut N 8 8 UTCTimestamp Matching engine out timestamp.	39020	Pad2	U	2	6	Fixed String	not used	
25043 NotificationIn	<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td>,</td><td></td></rbch<>	leaderME>				,		
tification message from the Matching Engine 52 SendingTime Y 8 24 UTCTimestamp Gateway response out timestamp. 28727 ApplSubID N 4 32 unsigned int Only set for Listener Data. 5948 PartitionID Y 2 36 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.	
Engine Engine S2 SendingTime Y 8 24 UTCTimestamp Gateway response out timestamp.	25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-	
Sending Time								
28727 ApplSubID							Engine	
System		_	Y	8		•		
Belongs to the scope of Service Availability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	28727	ApplSubID		4	32	_	-	
ability and Retransmit requests. 28704 ApplMsgID Y 16 38 data Application message identifier assigned to an order or quote event. 1180 ApplID Y 1 54 unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data 1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message 1 Last Message	5948	PartitionID	Y	2	36	unsigned int		
ApplMsgID								
Signed to an order or quote event. 1180 ApplID Y 1 54 Unsigned int Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data Session Data 5 Listener Data Session Data							•	
1180 ApplID	28704	ApplMsgID	Y	16	38	data		
Value Description 4 Session Data 5 Listener Data								
ApplResendFlag Y 1 55 Unsigned int Indicates a retransmission message. Value Description 0 False 1 True	1180	ApplID	Y	1	54	unsigned int		
1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message							Value Description	
1352 ApplResendFlag Y 1 55 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message							4 Session Data	
Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message							5 Listener Data	
Value Description 0 False 1 True 893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	1352	ApplDocondElag	V	1	55	uncigned int	Indicator a rotransmission mossage	
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	1332	Аррікезепагіад	'	1	33	unsigned int		
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message								
893 LastFragment Y 1 56 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description Not Last Message 1 Last Message								
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message							1 True	
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	803	LastErasmont	V	1	56	uncigned int	Indicates whether this message is the	
messages belonging to one dedicated transaction. Value Description 0 Not Last Message 1 Last Message	093	LastFragment	'	1	50	unsigned int		
transaction. Value Description 0 Not Last Message 1 Last Message								
Value Description 0 Not Last Message 1 Last Message								
0 Not Last Message 1 Last Message								
1 Last Message							· · · · · · · · · · · · · · · · · · ·	
39070 Pad7 U 7 57 Fixed String not used							Last Message	
	39070	Pad7	U	7	57	Fixed String	not used	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	ge Body>					
	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on in-
						strument (SecurityID) level.
44	Price	N	8	80	PriceType	Price boundary for deletion.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEntering- Trader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Υ	2	104	Counter	Number of NotAffectedOrders repeat-
						ing group instances.
28782	NoAffectedOrder- Requests	Y	2	106	Counter	Number of affected order transactions
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation.
						Value Description
						0 No special reason
						1 Trading was stopped
						2 Emergency
						3 Market Maker Protection
						6 Session loss or logout
						7 Duplicate Session Login
						8 Clearing Risk Control
						107 Instrument Suspended
						117 Member has been disabled
18	ExecInst	Y	1	110	unsigned int	Instructions for order handling.
						Value Description
						Persistent and non-persistent
						3 orders affected (FIX value 'H Q')
						Non-persistent Order (FIX value 'Q')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	111	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
<notaf< td=""><td>fectedOrdersGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></notaf<>	fectedOrdersGrp>					Cardinality: 0-500, Record counter:
						NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose
						cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order
						whose cancellation is pending.
<affect< td=""><td>edOrderRequestsGrp></td><td>Cardinality: 0-500, Record counter:</td></affect<>	edOrderRequestsGrp>	Cardinality: 0-500, Record counter:				
		NoAffectedOrderRequests				
28783	>AffectedOrder-	Υ	4	0	uncianed int	ETI mossaga saguansa numbar affast
20103	RequestID	'	4		unsigned int	ETI message sequence number affected by the transaction
						eu by the transaction
39040	>Pad4	U	4	4	Fixed String	not used

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6.24 Extended Order Information

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10117 (Execution-
						Report, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Υ	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	AppIID	Υ	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
						5 Listener Data
1352	ApplResendFlag	Υ	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message

Deutsche Börse Group

39070 Pad7	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37 OrderID	39070	Pad7	U	7	57	Fixed String	not used
Try System; it remains constant over the lifetime of an order. 11 ClOrdID N 8 72 unsigned int cleftime of an order. Client Order ID: Unique participant defined order request identifier; used for client order id chaining. 41 OrigClOrdID N 8 80 unsigned int clorder id chaining. ClordID (11) of the last successfully processed task (request) referring to the specific order. 48 SecurityID Y 8 96 UTCTimestamp Transaction timestamp. Transaction timestamp. Transaction timestamp is the time of the creation of the order. 21008 TrdRegTSTime- Y Rice N 8 120 UTCTimestamp Priority timestamp. Himit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). 151 LeavesQty Y 8 128 Qty Remaining quantity of an order. W 14 CumQty Y 8 152 Qty Cumulated executed quantity of an order. 84 CxlQty Y 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. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Product identifier. 1300 MarketSegmentID Y 4 168 Signed int Self Match Prevention ID. 20059 PartylDExecutingUnit Y 4 188 unsigned int Unsigned int Unsigned int Unsigned int Unsigned int Entering User ID. Number of InstrmntLegExec repeat-	<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td>l</td><td></td></messa<>	ge Body>				l	
the lifetime of an order. ClordID	37	OrderID	Υ	8	64	unsigned int	Exchange Order ID generated by the
11 ClOrdID N 8 72 unsigned int defined 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 Transaction 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. 45 CxlQty Y 8 144 Qty Cumulated executed quantity of an order. 46 4 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. 1301 MarketSegmentID Y 4 168 signed int Product identifier. 2005 PartyIDExecutingUnit Y 4 180 unsigned int Self Match Prevention ID. 2005 PartyIDExecutingUnit Y 4 180 unsigned int Session ID. 20012 PartyIDExecuting-Trader N 4 192 unsigned int Entering User ID. 30555 NoLegExecs Y 2 196 Counter Number of InstrmntLegExec repeat-							T7 System; it remains constant over
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	20036		N	4	192	unsigned int	Entering User ID.
ing group instances.	30555	NoLegExecs	Υ	2	196	Counter	Number of InstrmntLegExec repeat-
							ing group instances.

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement- Reason	Y	2	198	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message.
						Value Description
						1 Order book restatement
						101 Order add accepted
						102 Order modify accepted
						103 Order delete accepted
						105 IOC Order accepted
						122 Instrument State Change
						108 Book Order executed
						135 Market Order triggered and
						executed
						Closing Auction Order has been activated
						Closing Auction Order has
						been inactivated
						One-cancels-the-other Order
						has been triggered
						Stop Order has been triggered
						212 Book or Cancel Order accepted
						Pending order cancellation 199 executed (end of FREEZE state)
						181 Ownership Changed
						Order has been changed to IOC
20007	PartyIDEnteringFirm	N	1	200	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	201	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						1 0 0 0 0
39	OrdStatus	Υ	1	202	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						1 Partially filled
						2 Filled
						4 Cancelled
						9 Suspended
150				200		
150	ЕхесТуре	Y	1	203	char	The reason why this message was generated.
						Value Description 0 New
						4 Cancelled
						5 Replaced
						9 Suspended
						D Restated
						L Triggered
						F Trade
						i i i i i i i i i i i i i i i i i i i
54	Side	Y	1	204	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
40	OrdType	Y	1	205	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
1815	TradingCapacity	Y	1	206	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
59	TimeInForce	N	1	207	unsigned int	Execution and trading restriction pa-
	Timemi oree		-	201	unsigned int	rameters supported by T7.
						Value Description 0 Day (GFD)
						1 Good Till Cancelled (GTC)
						3 Immediate or Cancel (IOC)
						Good Till Date (GTD) -
						6 Standard Orders only
						Standard States Smy
18	ExecInst	N	1	208	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value
						'H')
						Non-persistent Order (FIX
						value 'Q')
						Persistent and Book or Can-cel order (FIX value 'H 6')
						Non-persistent and Book or
						6 Cancel order (FIX value 'Q
						6')
625	TradingSessionSubID	N	1	209	unsigned int	Marks a certain order as a closing auc-
						tion one.
						Value Description
						4 Closing or closing auction

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	N	1	210	unsigned int	Indicates if the order is a Lean Order or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required
1	Account	N	2	211	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
20038	PartyIDPosition- Account	N	32	213	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
77	PositionEffect	N	1	245	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
20096	PartyIDTakeUp- TradingFirm	N	5	246	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder- OriginationFirm	N	7	251	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	258	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	267	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandling- Inst	N	1	269	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	270	Fixed String	This field is used to provide additional
						regulatory information (according to
						respective rules & regs, circulars and/-
						or bilateral coordination between par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\x20,\x22-\x7B,$
						\x7D,\x7E
25007	FreeText1	N	12	290	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	302	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\times 20, \times 23 - \times 25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	314	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	326	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
1362	NoFills	Y	1	346	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
555	NoLegs	Y	1	347	Counter	Number of LegOrd repeating group
35-1		.,		0.1-		instances.
1823	Triggered	Y	1	348	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Y	1	349	unsigned int	Indicates SMP involvement.
						Value Description O No crossing (Order not subject to crossing) Cross rejected (Order subject to crossing and match prevented)
39020	Pad2	U	2	350	Fixed String	not used
<legor< td=""><td>dGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></legor<>	dGrp>					Cardinality: 0-20, Record counter: NoLegs
2680	>LegAccount	N	2	352	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
564	>LegPositionEffect	Y	1	354	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. Value Description C Close O Open
39050	>Pad5	U	5	355	Fixed String	not used
<fillsgi< td=""><td>·p></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter: NoFills</td></fillsgi<>	·p>					Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Υ	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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1443	>FillLiquidityInd	N	1	24	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						1 Added Liquidity
						2 Removed Liquidity
						4 Auction
						5 Triggered Stop Order
						6 Triggered OCO Order
						7 Triggered Market Order
39070	>Pad7	U	7	25	Fixed String	not used
<instrm< td=""><td>ntLegExecGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-600, Record counter:</td></instrm<>	ntLegExecGrp>					Cardinality: 0-600, Record counter:
						NoLegExecs
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg securi-
						ty.
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 No-
						tification.
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
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

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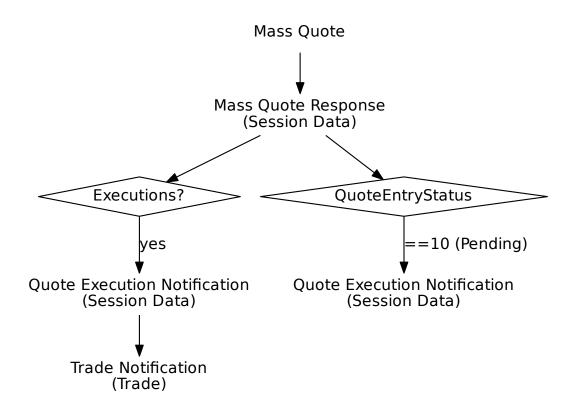
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7 Quote Handling

7.1 Mass Quote

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
50	SenderSubID	Υ	4	20	unsigned int	User ID.			
<messa< td=""><td colspan="9"><message body=""></message></td></messa<>	<message body=""></message>								
117	QuotelD	Y	8	24	unsigned int	Customer defined mass quote identifier.			
20122	PartyldInvestment- DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.			
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.			
1300	MarketSegmentID	Υ	4	48	signed int	Product identifier.			
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.			
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule			
28710	PriceValidityCheck- Type	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory			
25126	ValueCheckTypeValue	Y	1	59	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value Description 0 Do not check 1 Check			
28723	QuoteSizeType	Y	1	60	unsigned int	Identifies the quoting model. Value Description 1 Total Size (Quote Modification) 2 Open Size(Quote Entry)			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
537	QuoteType	Υ	1	61	unsigned int	Quote Type
						Value Description
						1 Tradeable
						100 Tradeable(BOC)
						133 Hadeable(BOC)
23002	OrderAttribute- LiquidityProvision	Y	1	62	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
295	NoQuoteEntries	Y	1	63	Counter	The number of quote entries for a Mass Quote.
25124	PartyldInvestment- DecisionMaker- Qualifier ExecutingTrader- Qualifier	N	1	65	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description
39060	Pad6	U	6	66	Fixed String	22 Algo 24 Human/Natural person not used
	EntryGrp>	U	U	00	i iven attillik	Cardinality: 0-100, Record counter:
Quote	LIII y GI p /					NoQuoteEntries
48	>SecurityID	Υ	8	72	signed int	Instrument identifier.
132	· · · · · · · · · · · · · · · · · · ·	N	8	80	PriceType	Bid price/rate.
134		N	8	88	Qty	Quantity of bid.
133		N	8	96	PriceType	Offer price/rate.
135		N	8	104	Qty	Quantity of offer.

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7.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10406 (Mass-
						$oxed{QuoteAcknowledgement}, \ MsgType =$
						b)
39020	Pad2	U	2	6	Fixed String	not used
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	ge Body>			ı	ı	
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifi-
						er.
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier gener-
						ated by the exchange.
1300		Y	4	72	signed int	Product identifier.
295	NoQuoteEntries	Y	1	76	Counter	The number of quote entries of a Mass
						Quote that could not be processed as
				<u> </u>		requested.
39030		U	3	77	Fixed String	not used
<quote< td=""><td>EntryAckGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></quote<>	EntryAckGrp>					Cardinality: 0-100, Record counter:
						NoQuoteEntries

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	>SecurityID	Υ	8	80	signed int	Instrument identifier.
28547	>BidCxlSize	N	8	88	Qty	Quote quantity that has been can-
						celled on the buy side.
28548	>OfferCxlSize	N	8	96	Qty	Quote quantity that has been can-
						celled on the sell side.
368	>QuoteEntryReject- Reason	N	4	104	unsigned int	Reason code indicating why the quote entry has been rejected. Valid values are listed after this table.
1167	>QuoteEntryStatus	Y	1	108	unsigned int	Identifies the status of an individual quote. Value Description 0 Accepted with warning 5 Rejected 6 Removed from Market 10 Pending
39030	>Pad3	U	3	109	Fixed String	not used

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

Valid Value	Description 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
117	Fuse Box violation on session level
118	Fuse Box violation on BU level
119	Entitlement not assigned for underlying
124	Instrument is currently not tradeable on book
125	Quantity exceeds trader specific limit

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126	Value exceeds trader specific limit
127	Invalid quote spread
128	Book-or-Cancel quote type
131	Instrument state does not allow processing
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
*	More values

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7.3 Quote Execution Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10407 (Quote-
						ExecutionReport, MsgType = U8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Υ	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
20070	D- 47	11	7	F7	Fixed States	not wood
39070		U	7	57	Fixed String	not used
< IVIessa	ge Body>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Υ	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
30555	NoLegExecs	Υ	2	76	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
28706	NoQuoteEvents	Υ	1	78	Counter	Number of QuoteEvent repeating
						group instances.
39000	Pad1	U	1	79	Fixed String	not used
<quote< td=""><td>EventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-100, Record counter:</td></quote<>	EventGrp>					Cardinality: 1-100, Record counter:
						NoQuoteEvents
	>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 identifi-
						er.
28714	>QuoteEventMatch-	N	4	112	unsigned int	Unique identifier for each price level
	ID				_	(match step) of a match event; it is
						used for public trade reporting.
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match
						step, which can be reconciled with the
						field SideTradeID (1506) in the Trade
						Notification.
28539	>QuoteEventType	Y	1	120	unsigned int	Conveys the quote event type.
						Value Description
						2 Modified side
						3 Removed Quote Side
						4 Partially Filled
						5 Filled
28581	>QuoteEventSide	Y	1	121	unsigned int	Side of the quote.
						Value Description
						1 Buy
						2 Sell
28641	>QuoteEvent-	N	1	122	unsigned int	Indicates whether the quote added or
	LiquidityInd					removed liquidity.
						Value Description
						1 Added Liquidity
						2 Removed Liquidity
						4 Auction

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

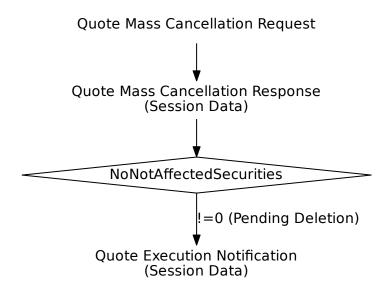
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7.4 Quote Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10408 (Order-			
						${\sf MassActionRequest,\ MsgType} = {\sf CA)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque.< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque.<>	stHeader>								
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
50	SenderSubID	Y	4	20	unsigned int	User ID.			
< Messa	ge Body>								
20122	PartyldInvestment-	N	8	24	unsigned int	Investment decision within firm (ES-			
20122	DecisionMaker	'`	Ū		unoigned int	MA Field 4 (Section A)) is the code			
						used to identify the person or the al-			
						gorithm within the member or partic-			
						ipant of the Trading Venue who is re-			
						sponsible for the investment decision.			

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

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7.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10409 (Order-				
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						0 Not Last Message				
						1 Last Message				
39030		U	3	53	Fixed String	not used				
	ge Body>			ı	l					
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.				
28707	NoNotAffected-	Υ	2	64	Counter	Number of NotAffectedSecurities re-				
	Securities					peating group instances.				
39060	Pad6	U	6	66	Fixed String	not used				
<notaf< td=""><td>TectedSecuritiesGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></notaf<>	TectedSecuritiesGrp>					Cardinality: 0-500, Record counter:				
	,					NoNotAffectedSecurities				
00763	>NotAffected-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		70						
28702	SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass can-				
						cellation is pending.				

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7.6 Quote Mass Cancellation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
	<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10410 (Order-			
						$\begin{tabular}{ll} MassActionReport, MsgType = BZ) \\ \end{tabular}$			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>								
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.			
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-			
						tification message from the Matching			
						Engine			
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.			
28727	ApplSubID	U	4	32	unsigned int	not used			
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
28704	ApplMsgID	N	16	38	data	Application message identifier as-			
						signed to an order or quote event.			
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						4 Session Data			
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						0 Not Last Message			
						1 Last Message			
39070	Pad7	U	7	57	Fixed String	not used			
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa<>	ge Body>								

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1369	MassActionReportID	Υ	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	84	unsigned int	Session ID.
20036	PartyIDEntering- Trader	N	4	88	unsigned int	Entering User ID.
20612	TargetParty- IDExecutingTrader	N	4	92	unsigned int	Owning User ID.
28707	NoNotAffected- Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation.
						Value Description
						0 No special reason
						1 Trading was stopped
						2 Emergency
						3 Market Maker Protection
						6 Session loss or logout
						7 Duplicate Session Login
						8 Clearing Risk Control
						117 Member has been disabled
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
20676	T .D . IDD . ID	N.	2	100	Final Ct. 1	Total or Consum
20076	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
39000	Pad1	U	1	103	Fixed String	not used
	fectedSecuritiesGrp>		Cardinality: 0-500, Record counter:			
(1100/11						NoNotAffectedSecurities
28702	>NotAffected- SecurityID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

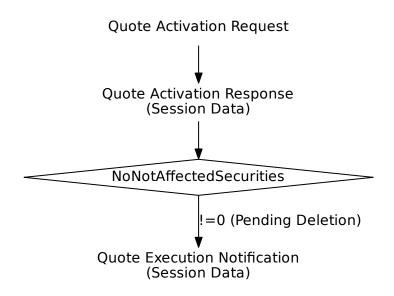
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7.7 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10403 (Order-				
						$\begin{tabular}{ l l l l l l l l l l l l l l l l l l l$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Y	4	20	unsigned int	User ID.				
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa<>	ge Body>									

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyldInvestment- DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	32	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Υ	4	40	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	44	unsigned int	Session ID.
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. Value Description 1 Suspend quotes Release quotes from suspension
28768	,	N	1	49	unsigned int	Restriction for MassAction- Type(1373) = Release_quotes(2) Value Description 1 Book or cancel
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	50	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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

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7.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10404 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
20020	D 10			F2	F: 1.C. :	
39030		U	3	53	Fixed String	not used
	ge Body>	Υ	0	56	LITCTimestamp	Transaction timestamp.
1309	MassActionReportID	T	8	30	OTCTIMESTAMP	Transaction timestamp.
28707	NoNotAffected- Securities	Y	2	64	Counter	Number of NotAffectedSecurities re-
	Securities					peating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<notaf< td=""><td>fectedSecuritiesGrp></td><td></td><td>Cardinality: 0-500, Record counter:</td></notaf<>	fectedSecuritiesGrp>		Cardinality: 0-500, Record counter:			
						NoNotAffectedSecurities
28702	>NotAffected-	Y	8	72	unsigned int	Instrument ID whose quote mass can-
25702	SecurityID	'	5		21131B1164 1111	cellation or activation is pending.
						condition of desiration is pending.

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7.9 Quote Activation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10411 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020		U	2	6	Fixed String	not used
	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	0	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1250	A ID IEI	V	1			La Parata de la casa d
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
000	–	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		F.C		
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
	ge Body>	-				
	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
	1					г

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

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7.10 Inquire Market Maker Parameters

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

Inquire Market Maker Parameters



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

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7.11 Inquire Market Maker Parameters Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10306
						(MMParameterResponse, MsgType
						= U18)
39020	Pad2	U	2	6	Fixed String	not used
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
00000	5 10				F. 1.C	
39030		U	3	53	Fixed String	not used
< Messa	ge Body>			l	l	
28717	MMParameterReport-ID	Y	8	56	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Υ	4	64	signed int	Product identifier.
28705	NoMMParameters	Υ	1	68	Counter	Number of MMParameters repeating
						group instances.
39030	Pad3	U	3	69	Fixed String	not used
<mmpa< td=""><td>arameterGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-9, Record counter:</td></mmpa<>	arameterGrp>					Cardinality: 0-9, Record counter:
						NoMMParameters
1629	>ExposureDuration	Y	8	72	signed int	Participant defined time frame (in mil-
						liseconds) the risk protection parame-
						ters should be counted.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	>CumQty	Υ	8	80	Qty	Volume threshold: total number of
						traded contracts.
7966	>Delta	Υ	8	88	Qty	The Delta counter holds for futures
						the difference of bought future con-
						tracts and sold future contracts.For
						options it is the the difference of (long
						calls $+$ short puts) and (short calls $+$
						long puts).
7968	>Vega	Υ	8	96	Qty	Absolute number of contracts pur-
						chased reduced by the number of con-
						tracts sold (for options only)
28615	>PctCount	Υ	4	104	signed int	The Percent counter sums up each
						trade as a percentage of the original
						volume.
20655	>TargetParty-	N	4	108	unsigned int	Session ID.
20055	IDSessionID	IN	4	100	unsigned int	Jession ID.

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7.12 Market Maker Parameter Definition

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

Market Maker Parameter Definition



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
7968	Vega	Υ	8	48	Qty	Absolute number of contracts pur-
						chased reduced by the number of con-
						tracts sold (for options only)
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
20655	TargetPartyIDSession-	N	4	60	uncianed int	Session ID.
20055	ID	IN	4	00	unsigned int	Session ID.
28615	PctCount	Υ	4	64	signed int	The Percent counter sums up each
						trade as a percentage of the original
						volume.
39040	Pad4	U	4	68	Fixed String	not used

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7.13 Market Maker Parameter Definition Response

This message confirms a Market Maker Parameter Definition request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messa< th=""><th colspan="9"><messageheaderout></messageheaderout></th></messa<>	<messageheaderout></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10304 (Request-			
						Acknowledge, MsgType = U1)			
39020	Pad2	U	2	6	Fixed String	not used			
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>								
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.			
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.			
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.			
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a			
						message from the Matching Engine			
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.			
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
	ge Body>								
17	ExecID	N	8	56	UTCTimestamp	Transaction timestamp.			

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8 Strategy Creation

8.1 Create Strategy

The Security Definition Request message is used to create a strategy on T7. For more details, please refer to the ETI Manual, chapter Creation of a Strategy. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10301 (Security-			
						${\sf DefinitionRequest,\ MsgType} = {\sf c)}$			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
< Reque	stHeader>								
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
50	SenderSubID	Υ	4	20	unsigned int	User ID.			
< Messa	ge Body>								
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.			
762	SecuritySubType	N	4	28	signed int	Strategy Type.Required for Product-			
						Complex $(1227) = 2=$ Standard Op-			
						tion Strategy, 4=Option Volatility			
						Strategy, 6=Inter Product Spread,			
						7=Standard Future Strategy, 8=Pack			
						and Bundle			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	32	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
555	NoLegs	Y	1	33	Counter	Number of InstrmtLegGrp repeating
0404	C " T	N.	00	24	F: 1.C: :	group instances.
2404	ComplianceText	N	20	34	Fixed String	This field is used to provide additional
						regulatory information (according to
						respective rules & regs, circulars and/- or bilateral coordination between par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\x20,\x22-\x7B$
						\x7D,\x7E
39020	Pad2	U	2	54	Fixed String	not used
<instrm< td=""><td>ntLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></instrm<>	ntLegGrp>					Cardinality: 0-20, Record counter:
						NoLegs
602	>LegSecurityID	Υ	8	56	signed int	Instrument identifier of the leg securi-
						ty.
566	>LegPrice	N	8	64	PriceType	Strategy leg underlying price (only ap-
						plicable for underlying leg).
600	>LegSymbol	N	4	72	signed int	Product identifier of the leg security
						(only applicable for underlying leg).
623	>LegRatioQty	Y	4	76	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
		.,	-	00		
624	>LegSide	Y	1	80	unsigned int	The side of the individual leg of a
624	>LegSide	Y	1	80	unsigned int	strategy as defined in its signature.
624	>LegSide	Y	1	80	unsigned int	
624	>LegSide	Y	1	80	unsigned int	strategy as defined in its signature.

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

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8.2 Create Strategy Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
_	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10302 (Security-
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.
34	_	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
						- 2000 111000080
39030	Pad3	U	3	53	Fixed String	not used
<messa,< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa,<>	ge Body>					
1148	LowLimitPrice	N	8	56	PriceType	Allowable low limit price for the trad-
						ing day.A key parameter in validating
						order price. Used as the lower band for
						validating order prices.Orders submit-
						ted with prices below the lower limit
						will be rejected
1149	HighLimitPrice	N	8	64	PriceType	Allowable high limit price for the trad-
						ing day.A key parameter in validating
						order price. Used as the upper band for
						validating order prices.Orders submit-
						ted with prices above the upper limit
						will be rejected
48	SecurityID	Y	8	72	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
779	LastUpdateTime	Y	8	80	UTCTimestamp	Creation timestamp of the strategy.
322	SecurityResponseID	Υ	8	88	UTCTimestamp	Identifier for the Security Definition
						message.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
28614	NumberOfSecurities	Y	4	100	signed int	Number of strategies that have been
						created per session, product, instru-
						ment type and business day.
762	SecuritySubType	N	4	104	signed int	Strategy Type.Required for Product-
						Complex (1227) = 2=Standard Op-
						tion Strategy, 4=Option Volatility
						Strategy, 6=Inter Product Spread,
						7=Standard Future Strategy, 8=Pack
1277	MultilanNadal	Y	1	108	unsigned int	and Bundle Specifies if a strategy is temporarily
1377	MultilegModel	'	1	100	unsigned int	(user-defined) or permanently (prede-
						fined) available.
						Value Description
						0 Predefined Multileg Security
						User-defined Multleg Securi-
						ty
	ImpliedMarket-	.,				
1144	Indicator	Y	1	109	unsigned int	Indicates that an implied market
						to be created for either the legs of
						a multi-leg instrument (Implied-in) or for the multi-leg instrument
						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 instru-
						ment.Commonly used in listed
						derivatives.
						Value Description
						0 Not implied
						Both Implied-in and
						3 Implied-out

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	110	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
555	NoLegs	Y	1	111	Counter	Number of InstrmtLegGrp repeating
	Notegs	'	1	111	Counter	group instances.
<instrm< td=""><td>tLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></instrm<>	tLegGrp>					Cardinality: 0-20, Record counter:
						NoLegs
602	>LegSecurityID	Υ	8	112	signed int	Instrument identifier of the leg securi-
						ty.
566	>LegPrice	N	8	120	PriceType	Strategy leg underlying price (only ap-
						plicable for underlying leg).
600	>LegSymbol	N	4	128	signed int	Product identifier of the leg security
			_			(only applicable for underlying leg).
623	>LegRatioQty	Y	4	132	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
624	> LogCido	Y	1	136	unsigned int	security. The side of the individual leg of a
024	>LegSide	ľ	1	130	unsigned int	strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
609	>LegSecurityType	Y	1	137	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
39060	>Pad6	U	6	138	Fixed String	not used

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9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

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

Create Flexible Instrument Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10309 (Security-
						${\sf DefinitionRequest,\ MsgType} = {\sf c)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Υ	4	32	signed int	Product identifier.
541	MaturityDate	Υ	4	36	Local Mkt Date	Date of maturity.
1193	SettlMethod	Υ	1	40	char	Settlement method for a contract or
						instrument.
						Value Description
						C Cash Settlement
						P Physical Settlement
206	OptAttribute	N	1	41	unsigned int	Version of option contract.

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

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9.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messa< th=""><th colspan="8"><messageheaderout></messageheaderout></th></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10310 (Security-		
						Definition, $MsgType = d$)		
39020	Pad2	U	2	6	Fixed String	not used		
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td>ı</td><td></td><td></td></nrre.<>	sponseHeaderME>			ı				
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.		
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.		
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a		
						message from the Matching Engine		
	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.		
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						1 Last Message		
20020	D 12	- 11	2	F2	F: . I C: :			
39030		U	3	53	Fixed String	not used		
322	ge Body>	Υ	8	56	UTCTimestamp	Identifier for the Security Definition		
322	SecurityResponseID	1	0	30	OTCTIMESTAMP	,		
18	SecurityID	Y	8	64	signed int	message. Instrument identifier.		
202	-	N	8	72	PriceType	Strike Price for an Option.		
1300		Y	4	80	signed int	Product identifier.		
541		Y	4	84	LocalMktDate	Date of maturity.		
1227		N	1	88	unsigned int	This field qualifies an instrument type		
1221	TroductComplex	IN	1	00	unsigned int	on T7.		
						Value Description		
						10 Flexible Simple Instrument		

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1193	SettlMethod	Y	1	89	char	Settlement method for a contract or instrument.
						Value Description
						C Cash Settlement
						P Physical Settlement
206	OptAttribute	N	1	90	unsigned int	Version of option contract.
201	PutOrCall	N	1	91	unsigned int	Indicates whether an option contract
						is a put or call.
						Value Description
						0 Put
						1 Call
1194	ExerciseStyle	N	1	92	unsigned int	Type of exercise of an instrument.
						Value Description
						0 European
						1 American
						American
55	Symbol	Υ	4	93	Fixed String	Product identifier of the Flexible In-
						strument.
						Valid characters: A-Z,0-9,\x20
39070	Pad7	U	7	97	Fixed String	not used

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Derivatives Message Reference

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10 Quote and Cross Request

10.1 Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	geHeaderIn>						
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10401 (Quote-	
						Request,MsgType=R)	
25028	NetworkMsgID	U	8	6	Fixed String	not used	
39020	Pad2	U	2	14	Fixed String	not used	
< Reque	<requestheader></requestheader>						
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the	
						participant for requests sent to the	
						gateway.	
50	SenderSubID	Υ	4	20	unsigned int	User ID.	
< Messa	ge Body>						
48	SecurityID	Υ	8	24	signed int	Instrument identifier.	
38	OrderQty	N	8	32	Qty	Total Order Quantity.	
1300	MarketSegmentID	Υ	4	40	signed int	Product identifier.	
54	Side	N	1	44	unsigned int	Side of the order.	
						Value Description	
						1 Buy	
						2 Sell	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
39070	Pad7	U	7	65	Fixed String	not used

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10.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10402 (Request-
						Acknowledge, $MsgType = U1$)
39020	Pad2	U	2	6	Fixed String	not used
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Υ	8	40	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	ge Body>					
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

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10.3 Cross Request Response

This message confirms a Cross Request.

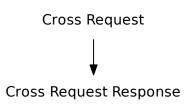
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: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

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10.4 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10118 (Cross-
						Request, $MsgType = DS$)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
2404	ComplianceText	N	20	44	Fixed String	This field is used to provide additional
						regulatory information (according to
						respective rules & regs, circulars and/-
						or bilateral coordination between par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\x20,\x22-\x7B,$
						\x7D,\x7E

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11 CLIP Trading

11.1 CLIP Enter Request

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

CLIP Enter Request



Response to a CLIP Request

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messageheaderin></messageheaderin>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10131 (Cross-		
						Request, $MsgType = DS$)		
25028	NetworkMsgID	U	8	6	Fixed String	not used		
39020	Pad2	U	2	14	Fixed String	not used		
< Reque	stHeader>							
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
50	SenderSubID	Y	4	20	unsigned int	User ID.		
< Messa	ge Body>							
48	SecurityID	Y	8	24	signed int	Instrument identifier.		
44	Price	Y	8	32	PriceType	Limit price. Required if OrdType (40)		
						is Limit (2) or Stop Limit (4).		
38	OrderQty	Y	8	40	Qty	Total Order Quantity.		
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.		
548	CrossID	N	4	52	signed int	User defind 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			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	SideDisclosure-					
25130	Instruction	N	1	62	unsigned int	Instruction to show side.
						Value Description
						0 No
						1 Yes
25131	PriceDisclosure-	N	1	63	unsigned int	Instruction to show price.
	Instruction					Value Description
						0 No
						1 Yes
25136	OrderQtyDisclosure- Instruction	N	1	64	unsigned int	Instruction to show total quantity.
						Value Description
						0 No
						1 Yes
22417	D. J.D. J. C. J. F.	N	5	65	Fired Ctuins	The identifier of the member counter-
22417	RootPartyContraFirm	IN	5	65	Fixed String	party institution.
						Valid characters: A-Z,0-9,\x20
	RootPartyContra-					Valid Citaracters. A-2,0-9, \x20
22437	Trader	N	6	70	Fixed String	The identifier of the trader counter-
	Trader					party.
						Valid characters: A-Z,0-9,\x20
39040		U	4	76	Fixed String	not used
< CrossI	RequestSideGrp>					Cardinality: 1-2, Record counter: No-Sides
20003	>PartyIDClientID	N	8	80	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue. If the Client Identifier field is
						not provided for agent orders, then
						they will be rejected. For orders sent
						with Trading Capacity Proprietary or
						Market Making, the Client Identifier
						field may remain empty.
20122	>PartyldInvestment-	N	8	88	unsigned int	Investment decision within firm (ES-
	DecisionMaker					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123		N	8	96	unsigned int	Executing Trader data Field(ESMA
					-	Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
28773	>MaximumPrice	N	8	104	PriceType	Maximum Price
979	>InputSource	Υ	1	112	unsigned int	Role on/for a message
						Value Description
						1 Client Broker
						2 Proprietary Broker
54	>Side	Y	1	113	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1815	>TradingCapacity	Y	1	114	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
25124	>ExecutingTrader-	Y	1	115	unsigned int	Qualifier for field ExecutingTrader. It
	Qualifier				-	is required to distinguish between nat-
						ural persons and Algos.
						Value Description
						22 Algo
						24 Human/Natural person
						24 Human/Natural person
00000	>OrderAttribute-		-	116		
23002	LiquidityProvision	Y	1	116	unsigned int	Indication as to whether an order is
						submitted to a Trading Venue as part
						of a market making strategy.
						Value Description
						1 Liquidity provision
						0 No liquidity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	>PartyldInvestment- DecisionMaker- Qualifier	N	1	117	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
77	>PositionEffect	Z	1	118	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
1031	>CustOrderHandling- Inst	N	1	119	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1	>Account	N	2	120	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
20038	>PartyIDPosition- Account	N	32	122	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
25007	>FreeText1	N	12	154	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: $\x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E$

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	>FreeText2	N	12	166	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	178	Fixed String	Third free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: $\x20,\x23-\x25,\$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
20013	>PartyIDOrder-	N	7	190	Fixed String	External Member ID.
	OriginationFirm				· ·	Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	197	Fixed String	Final Beneficiary
						Valid characters: A-Z,0-9,\x20
20096	>PartyIDTakeUp-	N	5	206	Fixed String	Take up Marshay Chart Name
20090	TradingFirm	IN	3	206	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
28774	>SideComplianceText	N	20	211	Fixed String	Valid Characters. A-2,0-9, \x20
20114	>3ideCompliance rext	IN	20	211	Tixed String	Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
20075	>PartyIDLocationID	N	2	231	Fixed String	Country code.
	> 1 d. 59.12 200d.02		_			Valid characters: \x01-\x7E
39070	>Pad7	U	7	233	Fixed String	not used
<sidecr< td=""><td>rossLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-40, Record counter:</td></sidecr<>	rossLegGrp>					Cardinality: 0-40, Record counter:
						NoCrossLegs
25153	>LegInputSource	Y	1	0	unsigned int	Role on/for a message
						Value Description
						1 Client Broker
						2 Proprietary Broker
564	>LegPositionEffect	Y	1	1	char	Leg-specific field used for T7 position
						management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2680	>LegAccount	N	2	2	Fixed String	Leg-specific account to book trades
						and keep positions on.
						Valid characters: 1-9,\x41,\x47,\x4D,
						\x50
39040	>Pad4	U	4	4	Fixed String	not used

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Delivatives incosage Neiclelle	Dulid 11.750.1.ga-11004050-14

11.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10133 (Cross-
						$RequestAck,\ MsgType = DT)$
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	ge Body>			,		
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
552	NoSides	Y	1	76	Counter	
39030	Pad3	U	3	77	Fixed String	not used
2672	CrossRequestID	N	4	80	signed int	User defined transaction ID.
39040	Pad4	U	4	84	Fixed String	not used
< CrossI	RequestAckSideGrp>					Cardinality: 1-2, Record counter: No-
						Sides
37	>OrderID	Y	8	88	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
979	>InputSource	Y	1	96	unsigned int	Role on/for a message Value Description 1 Client Broker
						2 Proprietary Broker
54	>Side	Y	1	97	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
39060	>Pad6	U	6	98	Fixed String	not used

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11.3 CLIP Execution Notification

CLIP Execution Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10135 (Execution-
						Report, MsgType = 8)
39020		U	2	6	Fixed String	not used
	leaderME>					
	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
	SendingTime	Υ	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1250	A 1D 151	\ \/	-1			
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
000						
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
	ge Body>		'	31	Tixed String	not used
37	i -	Υ	8	64	unsigned int	Exchange Order ID generated by the
	0.40.15				2	T7 System; it remains constant over
						the lifetime of an order.
						the methic of an order.

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	122	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						1 Partially filled
						2 Filled
150	ExecType	Y	1	123	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						F Trade
574	MatchType	Y	1	124	unsigned int	The point in the matching process at
						which this trade was matched.
						The value 3(=Confirmed Trade Re-
						port) represents Trades entered by
						Market Supervision.
						Value Description
						13 Liquidity Improvement Cross
1262	N. E'II.	Y	1	105	C	
1362	NoFills	T	1	125	Counter	Specifies the number of partial fills included in this Execution Report.
39020	Pad2	U	2	126	Fixed String	not used
<fillsgi< td=""><td></td><td></td><td></td><td>120</td><td>Tixed String</td><td>Cardinality: 0-100, Record counter:</td></fillsgi<>				120	Tixed String	Cardinality: 0-100, Record counter:
<1 IIISGI	<i>p</i> >					NoFills
1364	>FillPx	Υ	8	128	PriceType	Price of Fill.
	>FillQty	Y	8	136	Qty	Quantity of Fill.
28708		Y	4	144	unsigned int	Unique identifier for each price level
20100	>1 illiviatemb	'	•		ansigned int	(match step) of a match event; it is
						used for public trade reporting.
1363	>FillExecID	Y	4	148	signed int	Private identifier of an order match
					J	step event, which can be reconciled
						with the field SideTradeID (1506) in
						the Trade Notification.
1443	>FillLiquidityInd	N	1	152	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						2 Removed Liquidity
						1 Added Liquidity

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	153	Fixed String	not used
<instrm< td=""><td>nntLegExecGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-600, Record counter:</td></instrm<>	nntLegExecGrp>					Cardinality: 0-600, Record counter:
						NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg securi-
						ty.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Υ	8	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Υ	4	24	signed int	Private identifier of a leg match step,
						which can be reconciled with the field
						SideTradeID (1506) in the Trade No-
						tification.
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
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

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11.4 CLIP Delete Request

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

CLIP Delete Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10132 (Cross-				
						Request, $MsgType = DS$)				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	ge Body>									
37	OrderID	Y	8	24	unsigned int	Exchange Order ID generated by the				
						T7 System; it remains constant over				
						the lifetime of an order.				
48	SecurityID	Y	8	32	signed int	Instrument identifier.				
20122	PartyldInvestment-	N	8	40	unsigned int	Investment decision within firm (ES-				
20122	DecisionMaker	''		.0	unoigned int	MA Field 4 (Section A)) is the code				
						used to identify the person or the al-				
						gorithm within the member or partic-				
						ipant of the Trading Venue who is re-				
						sponsible for the investment decision.				
	<u> </u>					1-				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	48	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
25124	ExecutingTrader- Qualifier	Y	1	60	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	61	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39020		U	2	62	Fixed String	not used
2672	<u>'</u>	N	4	64	signed int	User defined transaction ID.
39040	Pad4	U	4	68	Fixed String	not used

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11.5 CLIP Deletion Notification

CLIP Deletion Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10134 (Execution-
						Report, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
1352	ApplResendFlag	U	1	55	unsigned int	not used
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	57	Fixed String	not used
	ge Body>					
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
	SecurityID	Y	8	80	signed int	Instrument identifier.
84	. ,	Y	8	88	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-Reason	Y	2	100	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 343 CLIP Request deleted by arrangement time out CLIP Request deleted by arrangement validation CLIP execution after improvement period 122 Instrument State Change
1227	ProductComplex	Y	1	102	unsigned int	This field qualifies an instrument type on T7. Value Description 1 Simple instrument 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip
54	Side	Y	1	103	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
39	OrdStatus	Y	1	104	char	Conveys the current status of an order. Value Description 4 Cancelled
150	ЕхесТуре	Y	1	105	char	The reason why this message was generated. Value Description 4 Cancelled F Trade

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Tag Field	d Name Req'	d Len	Ofs	Data Type	Description
39060 Pad6	6 U	6	106	Fixed String	not used

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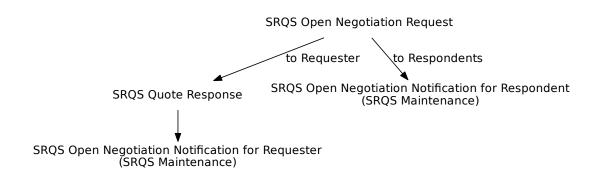
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12 Selective Request for Quote Service

12.1 SRQS Open Negotiation Request

By submitting this message the requester (typically a broker) sends a RfQ (request for quotes) to targeted respondents (market makers). Bid Price (132) and Offer (Ask) Price (133) in the SRQS Negotiation are used by the requester to provide indicative prices to selected respondents in order to receive from them quotes within these indicative prices. No validation is done on these prices with respect to the side (54) of the SRQS Negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10700 (Quote-
						Request,MsgType=R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
48	SecurityID	N	8	24	signed int	Instrument identifier.
132	BidPx	N	8	32	PriceType	Bid price/rate.
133	OfferPx	N	8	40	PriceType	Offer price/rate.
38	OrderQty	N	8	48	Qty	Open/total quantity of the SRQS ne-
						gotiation.
28759	QuoteRefPrice	N	8	56	PriceType	Underlying reference price for an op-
						tion (for option strategies)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25149	UnderlyingDelta-	N	8	64	floatDecimal4	The effective underlying delta of a
23149	Percentage	IN	0	04	noatDecimai4	Vola-Strategy
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
762	SecuritySubType	N	4	76	signed int	Strategy Type.Required for Product-
102	SecuritySubType	IN	7	10	signed int	Complex $(1227) = 2$ =Standard Op-
						tion Strategy, 4=Option Volatility
						Strategy, 6=Inter Product Spread,
						7=Standard Future Strategy, 8=Pack
						and Bundle
537	QuoteType	Y	1	80	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
538	QuoteSubType	N	1	81	unsigned int	Sub-type/qualifier of QuoteType
						Value Description
						1 Working Delta
555	NoLegs	N	1	82	Counter	Number of QuoteReqLegs repeating
333	Notegs	I I I	1	02	Counter	group instances.
1461	NoTargetPartyIDs	Y	1	83	Counter	Number of TargetParties records.
	NumberOfResp-					-
25145	DisclosureInstruction	Y	1	84	unsigned int	Instruction to show total number of
						Respondents in a SRQS event.
						Value Description
						0 No
						1 Yes
54	Side	N	1	85	unsigned int	Side of the order.
					-	Value Description
						1 Buy
						2 Sell
28760	QuoteRefPriceSource	N	1	86	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25140	TradeUnderlying	N	1	87	unsigned int	Indicates whether underlying leg
						should be traded as part of the
						strategy or not (if ULEG is present).
						Value Description
						1 No
						2 Yes
25140	NI II I I	N.	1	00		
25148	NegotiateUnderlying	N	1	88	unsigned int	Instruction to negotiate the underlying.
						Value Description
						0 No
						1 Yes
1227	ProductComplex	N	1	89	unsigned int	This field qualifies an instrument type
	·				_	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
22001	PartyExecutingFirm	Y	5	90	Fixed String	Owning business unit name.
22001	arty Executing iniii	'	3	30	r ixed String	Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Υ	6	95	Fixed String	Owning user name.
	, , ,				J	Valid characters: A-Z,0-9,\x20
25172	FreeText5	N	132	101	Fixed String	Text field
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
131	QuoteReqID	N	20	233	Fixed String	SRQS negotiation report ID
			_			Valid characters: \x01-\x7E
39030		U	3	253	Fixed String	not used
<quotf< td=""><td>ReqLegsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></quotf<>	ReqLegsGrp>					Cardinality: 0-20, Record counter:
600	> LogConside JD	V	0	256	cionad :	NoLegs
602	>LegSecurityID	Y	8	256	signed int	Instrument identifier of the leg securi-
						ty.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
623	>LegRatioQty	N	4	264	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	268	signed int	Product identifier of the leg security
						(only applicable for underlying leg).
609	>LegSecurityType	Y	1	272	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	> 1 C' 1.	N	1	273		The side of the individual law of a
624	>LegSide	IN	1	213	unsigned int	The side of the individual leg of a strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
39060	>Pad6	U	6	274	Fixed String	not used
	tParties>					Cardinality: 0-50, Record counter: No-
						TargetPartyIDs
25130	>SideDisclosure-	Υ	1	0	unsigned int	Instruction to show side.
23130	Instruction	'	-		ansigned int	Value Description
						0 No
						1 Yes
						1 Tes
25131	>PriceDisclosure-	Υ	1	1		Instruction to about miss
25151	Instruction	, T	1	$\begin{vmatrix} 1 \end{vmatrix}$	unsigned int	Instruction to show price.
						Value Description
						0 No
						1 Yes
	>LeavesQty-					
25137	DisclosureInstruction	Y	1	2	unsigned int	Instruction to show leaves quantity.
	55.552.5					Value Description
						0 No
						1 Yes
	1					
25146	>LastPxDisclosure-	U	1	3	unsigned int	not used
	Instruction					
25147	>LastQtyDisclosure-	U	1	4	unsigned int	not used
	Instruction					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	>Free-					
31814	Text5Disclosure-	Y	1	5	unsigned int	Instruction to show FreeText5
	Instruction					Value Description
						0 No
						1 Yes
25138	>QuoteInstruction	U	1	6	unsigned int	not used
22601	>TargetParty-	Υ	5	7	Fixed String	Name of target business unit.
22001	ExecutingFirm	'	5	'	r ixed Strilig	
						Valid characters: A-Z,0-9,\x20
22602	>TargetParty-	Y	6	12	Fixed String	Name of target user/trader
22002	ExecutingTrader	1	U	12	rixeu String	Name of target user/trader.
	,					Valid characters: A-Z,0-9,\x20
39060	>Pad6	U	6	18	Fixed String	not used

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12.2 SRQS Quote Response

This message confirms SRQS Open Negotiation, SRQS Update Negotiation and SRQS Enter Quote requests.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10703 (QuoteAck,
						MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
117	QuotelD	N	8	32	unsigned int	System defined quote identifier.
28758	NegotiationID	Υ	4	40	unsigned int	ID of a SRQS negotiation
131	QuoteReqID	N	20	44	Fixed String	SRQS negotiation report ID
						Valid characters: \x01-\x7E

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12.3 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
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10710 (Quote-
						${\sf StatusReport,\ MsgType} = {\sf AI)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
					_	
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
20070	Dod7	U	7	33	Fixed String	not used
39070	ge Body>	U	1	33	Fixed String	not used
< IVIESSA		Υ	8	40	UTCTimestamp	Transaction timestamp.
	SecurityID	N	8	48	signed int	Instrument identifier.
132	-	N	8	56	PriceType	Bid price/rate.
						<u>'</u>
133	OfferPx	N	8	64	PriceType	Offer price/rate.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
38	OrderQty	N	8	72	Qty	Open/total quantity of the SRQS ne-
						gotiation.
31	LastPx	N	8	80	PriceType	Price of this fill.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
28759	QuoteRefPrice	N	8	96	PriceType	Underlying reference price for an op-
						tion (for option strategies)
25149	UnderlyingDelta-	N	8	104	floatDecimal4	The effective underlying delta of a
23149	Percentage	14	U	104	noatDecimal+	Vola-Strategy
28758	NegotiationID	Y	4	112	unsigned int	ID of a SRQS negotiation
1300	-	Y	4	116	signed int	Product identifier.
	SecuritySubType	N	4	120	signed int	Strategy Type.Required for Product-
102	SecuritySubType	14	7	120	signed int	Complex $(1227) = 2 = Standard Op-$
						tion Strategy, 4=Option Volatility
						Strategy, 6=Inter Product Spread,
						7=Standard Future Strategy, 8=Pack
						and Bundle
	NumberOf-	1	_			
25150	Respondents	N	4	124	unsigned int	Total number of Respondents in a
						SRQS event.
537	QuoteType	Y	1	128	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
538	QuoteSubType	N	1	129	unsigned int	Sub-type/qualifier of QuoteType
						Value Description
						1 Working Delta
297	QuoteStatus	Y	1	130	unsigned int	Identifies the status of the quote ac-
						knowledgement.
						Value Description
						16 Active
555	NoLegs	Y	1	131	Counter	Number of QuotReqLegs repeating
						group instances.
1461	, ,	Y	1	132	Counter	Number of TargetParties records.
54	Side	N	1	133	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28760	QuoteRefPriceSource	N	1	134	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price
25140	TradeUnderlying	N	1	135	unsigned int	Indicates whether underlying leg
						should be traded as part of the
						strategy or not (if ULEG is present).
						Value Description
						1 No
						2 Yes
25148	NegotiateUnderlying	N	1	136	unsigned int	Instruction to negotiate the underly-
25140	NegotiateOnderlying	IN	1	130	unsigned int	ing.
						Value Description
						0 No
						1 Yes
1227	ProductComplex	N	1	137	unsigned int	This field qualifies an instrument type
					· ·	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
	NumberOfResp-					
25145	DisclosureInstruction	Y	1	138	unsigned int	Instruction to show total number of
	2 /30/30ar childright detroit					Respondents in a SRQS event.
						Value Description
						0 No
						1 Yes
00005	B . F F.			100	F: 15:1	
22001	PartyExecutingFirm	Y	5	139	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22012	PartyExecutingTrader	Υ	6	144	Fixed String	Owning user name.
						Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Υ	6	150	Fixed String	The entering user
						Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	156	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	176	Fixed String	Text field
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
39040	Pad4	U	4	308	Fixed String	not used
<quotf< td=""><td>ReqLegsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></quotf<>	ReqLegsGrp>					Cardinality: 0-20, Record counter:
						NoLegs
602	>LegSecurityID	Y	8	312	signed int	Instrument identifier of the leg securi-
						ty.
623	>LegRatioQty	N	4	320	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	324	signed int	Product identifier of the leg security
						(only applicable for underlying leg).
609	>LegSecurityType	Y	1	328	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	329	unsigned int	The side of the individual leg of a
						strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
	>Pad6	U	6	330	Fixed String	not used
< Target	tParties>					Cardinality: 0-50, Record counter: No-
	T					TargetPartyIDs
25130	>SideDisclosure-	Y	1	0	unsigned int	Instruction to show side.
	Instruction					Value Description
						0 No
						1 Yes
						1 163
	I.	1	L			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25131	>PriceDisclosure- Instruction	Y	1	1	unsigned int	Instruction to show price. Value Description 0 No 1 Yes
25137	>LeavesQty- DisclosureInstruction	Y	1	2	unsigned int	Instruction to show leaves quantity. Value Description 0 No 1 Yes
25146	>LastPxDisclosure- Instruction	U	1	3	unsigned int	not used
25147	>LastQtyDisclosure- Instruction	U	1	4	unsigned int	not used
31814	>Free- Text5Disclosure- Instruction	Y	1	5	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes
25138	>QuoteInstruction	U	1	6	unsigned int	not used
22601	>TargetParty- ExecutingFirm	Y	5	7	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty- ExecutingTrader	Y	6	12	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39060	>Pad6	U	6	18	Fixed String	not used

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12.4 SRQS Open Negotiation Notification for Respondent

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10711 (Quote-
						$StatusReport,\ MsgType = AI)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	ge Body>					
60		Y	8	40	UTCTimestamp	Transaction timestamp.
	NegotiationStartTime	N	8	48	UTCTimestamp	Start time of SRQS negotiation
48	SecurityID	N	8	56	signed int	Instrument identifier.
132	BidPx	N	8	64	PriceType	Bid price/rate.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	72	PriceType	Offer price/rate.
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.
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	Underlying reference price for an op-
						tion (for option strategies)
25149	UnderlyingDelta-	N	8	112	floatDecimal4	The effective underlying delta of a
23149	Percentage	IN	0	112	noatDecimai4	Vola-Strategy
28758	NegotiationID	Y	4	120	unsigned int	ID of a SRQS negotiation
	MarketSegmentID	Y	4	124	signed int	Product identifier.
	SecuritySubType	N	4	128	signed int	Strategy Type.Required for Product-
102	SecuritySubType	IN	4	120	signed int	Complex (1227) = 2=Standard Op-
						tion Strategy, 4=Option Volatility
						Strategy, 6=Inter Product Spread,
						7=Standard Future Strategy, 8=Pack
						and Bundle
	NumberOf-	1				
25150	Respondents	N	4	132	unsigned int	Total number of Respondents in a
F07			-1	106		SRQS event.
537	QuoteType	Y	1	136	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
500	0 0 1 =	- N.		107		S. L / . III' C T.
538	QuoteSubType	N	1	137	unsigned int	Sub-type/qualifier of QuoteType
						Value Description
						1 Working Delta
				100		
297	QuoteStatus	Y	1	138	unsigned int	Identifies the status of the quote ac-
						knowledgement.
						Value Description
						16 Active
	N. I	\ \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	1	120	C 2	Number of O (D)
555	NoLegs	Y	1	139	Counter	Number of QuotReqLegs repeating
E 4	C:do	N	1	140	unsigned int	group instances. Side of the order.
54	Side	IN	1	140	unsigned int	
						Value Description
						1 Buy
						2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28760	QuoteRefPriceSource	N	1	141	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price
25140	TradeUnderlying	N	1	142	unsigned int	Indicates whether underlying leg
						should be traded as part of the
						strategy or not (if ULEG is present).
						Value Description
						1 No
						2 Yes
1227	ProductComplex	N	1	143	unsigned int	This field qualifies an instrument type
1221	ProductComplex	IN	1	143	unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strate
						3 gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
25148	NegotiateUnderlying	N	1	144	unsigned int	Instruction to negotiate the underly-
						ing.
						Value Description
						0 No
						1 Yes
22001	PartyExecutingFirm	N	5	145	Fixed String	Owning business unit name.
	. a. c, Excouning initi			0		Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	N	6	150	Fixed String	Owning user name.
					, and the second	Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	N	6	156	Fixed String	The entering user
						Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-	Υ	5	162	Fixed String	Name of target business unit.
22001	Firm	'	,	102	i incu Juliig	Valid characters: A-Z,0-9,\x20
		<u> </u>				1 2 3 3 7. 2 3., 7.2.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22602	TargetPartyExecuting- Trader	Y	6	167	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	173	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25172	FreeText5	N	132	193	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39030	Pad3	U	3	325	Fixed String	not used
<quotf< td=""><td>ReqLegsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></quotf<>	ReqLegsGrp>					Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	328	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	336	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.
600	>LegSymbol	N	4	340	signed int	Product identifier of the leg security (only applicable for underlying leg).
609	>LegSecurityType	Y	1	344	unsigned int	Indicates type of leg. Value Description 1 Multileg Instrument 2 Underlying Leg
624	>LegSide	N	1	345	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value Description 1 Buy 2 Sell
39060	>Pad6	U	6	346	Fixed String	not used

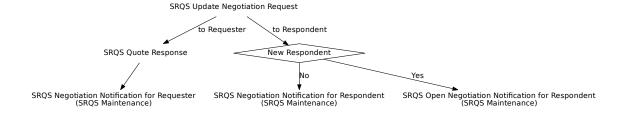
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12.5 SRQS Update Negotiation Request

This message is submitted by the requester in order to modify a SRQS negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderIn></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10701 (Quote-
						Request,MsgType=R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020		U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
	SenderSubID	Y	4	20	unsigned int	User ID.
	ge Body>					
28759	QuoteRefPrice	N	8	24	PriceType	Underlying reference price for an op-
						tion (for option strategies)
25149	UnderlyingDelta-	N	8	32	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
132	BidPx	N	8	40	PriceType	Bid price/rate.
133	OfferPx	N	8	48	PriceType	Offer price/rate.
38	OrderQty	N	8	56	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
28758	NegotiationID	Y	4	68	unsigned int	ID of a SRQS negotiation
1461	NoTargetPartyIDs	Y	1	72	Counter	Number of TargetParties records.
25145	NumberOfResp-	Y	1	73	unsigned int	Instruction to show total number of
25145	DisclosureInstruction	'	•	13	unsigned int	Respondents in a SRQS event.
						Value Description
						0 No
						1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	74	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
298	QuoteCancelType	N	1	75	unsigned int	Status of the SRQS negotiation:
						4=Close.
						Value Description
						4 Cancel All Quotes
28760	QuoteRefPriceSource	N	1	76	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price
22001	PartyExecutingFirm	Y	5	77	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	82	Fixed String	Owning user name.
						Valid characters: A-Z,0-9,\x20
25172	FreeText5	N	132	88	Fixed String	Text field
						Valid characters: $\times 20, \times 23 - \times 25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
39040		U	4	220	Fixed String	not used
< Target F	Parties>					Cardinality: 0-50, Record counter: No-
						TargetPartyIDs
25130	>SideDisclosure-	Υ	1	224	unsigned int	Instruction to show side.
	Instruction				J	Value Description
						0 No
						1 Yes
						1 103
05121	>PriceDisclosure-	Υ	1	225	دد: الدوسية مساهون	Instruction to show saids
25131	Instruction	Y	1	225	unsigned int	Instruction to show price.
						Value Description
						0 No
						1 Yes
1 251371	>LeavesQty-	Y	1	226	unsigned int	Instruction to show leaves quantity.
	DisclosureInstruction					Value Description
						0 No
						1 Yes
						1 162

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25146	>LastPxDisclosure- Instruction	Y	1	227	unsigned int	Instruction to show last deal price. Value Description 0 No 1 Yes
25147	>LastQtyDisclosure- Instruction	Y	1	228	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1(Yes) Value Description 0 No 1 Yes
31814	>Free- Text5Disclosure- Instruction	Y	1	229	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes
25138	>QuoteInstruction	Y	1	230	unsigned int	Quoting instruction. Value Description 0 Do not re-quote 1 (Re-)Quote
22601	>TargetParty- ExecutingFirm	Y	5	231	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty- ExecutingTrader	Y	6	236	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39060	>Pad6	U	6	242	Fixed String	not used

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Derivatives Message Reference	Build 71.490.1.ga-71004090-14

12.6 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10712 (Quote-
						$StatusReport,\ MsgType = AI)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	ge Body>			ı	1	
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
21001	TrdRegTSExecution-	N	8	48	UTCTimestamp	Time of the last SRQS Deal
	Time				ľ	,

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28759 QuoteRefPrice	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Description Section	28759	QuoteRefPrice	N	8	56	PriceType	Underlying reference price for an op-
25149 Percentage							tion (for option strategies)
Percentage	25149	, ,	N	8	64	floatDecimal4	The effective underlying delta of a
132 BidPx		Percentage					
38 OrderQty	132	BidPx	N	8	72	PriceType	
tion. 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. 28758 NegotiationID Y 4 120 unsigned int ID of a SRQS negotiation NumberOf-Respondents N 4 124 unsigned int SRQS event. 537 QuoteType Y 1 128 unsigned int Quote Type Value Description 0 Indicative 1 Tradeable 538 QuoteSubType N 1 129 unsigned int Sub-type/qualifier of QuoteType Value Description 1 Working Delta 297 QuoteStatus Y 1 130 unsigned int Status of the SRQS negotiation. Value Description 1 Working Delta 1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. NumberOfResp-DisclosureInstruction Number of Respondents in a SRQS event. Value Description 6 Removed 16 Active Instruction to show total number of Respondents in a SRQS event. Value Description 1 Instruction to show total number of Respondents in a SRQS event. Value Description 0 No	133	OfferPx	N	8	80	PriceType	Offer price/rate.
31 LastPx	38	OrderQty	N	8	88	Qty	Total quantity of the SRQS negotia-
151 LeavesQty							tion.
tion. 32 LastQty	31	LastPx	N	8	96	PriceType	Price of this fill.
32 LastQty	151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotia-
28758 NegotiationID							tion.
NumberOf-Respondents	32	LastQty	N	8	112	Qty	Quantity executed in this fill.
Respondents	28758	-6	Y	4	120	unsigned int	ID of a SRQS negotiation
SRQS event. SRQS event.	25150		N	4	124	unsigned int	Total number of Respondents in a
Sample S		Respondents					-
O Indicative 1 Tradeable 1 Tradeab	537	QuoteType	Y	1	128	unsigned int	
O Indicative 1 Tradeable 1 Tradeab							Value Description
1 Tradeable 1 Tradeabl							
Sub-type/qualifier of QuoteType							
Value Description 1 Working Delta							- Tradeable
297 QuoteStatus Y 1 130 unsigned int Status of the SRQS negotiation. Value Description 6 Removed 16 Active 1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. NumberOfResp-DisclosureInstruction Value Description Instruction to show total number of Respondents in a SRQS event. Value Description 0 No	538	QuoteSubType	N	1	129	unsigned int	Sub-type/qualifier of QuoteType
297 QuoteStatus Y 1 130 unsigned int Status of the SRQS negotiation. Value Description 6 Removed 16 Active 1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. NumberOfResp-DisclosureInstruction Value Description Instruction to show total number of Respondents in a SRQS event. Value Description 0 No							Value Description
297 QuoteStatus Y 1 130 unsigned int Value Description 6 Removed 16 Active 1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. 25145 NumberOfResp-DisclosureInstruction Y 1 132 unsigned int Value Description Instruction to show total number of Respondents in a SRQS event. Value Description 0 No							
Value Description 6 Removed 16 Active 1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. NumberOfResp-DisclosureInstruction Y 1 132 unsigned int Instruction to show total number of Respondents in a SRQS event. Value Description 0 No							
1461 NoTargetPartyIDs	297	QuoteStatus	Y	1	130	unsigned int	Status of the SRQS negotiation.
1461 NoTargetPartyIDs							Value Description
1461 NoTargetPartyIDs Y 1 131 Counter Number of TargetParties records. 25145 NumberOfResp-DisclosureInstruction Y 1 132 unsigned int Respondents in a SRQS event. Value Description 0 No							
25145 NumberOfResp- DisclosureInstruction Y 1 132 unsigned int Instruction to show total number of Respondents in a SRQS event. Value Description 0 No							16 Active
25145 NumberOfResp- DisclosureInstruction Y 1 132 unsigned int Instruction to show total number of Respondents in a SRQS event. Value Description 0 No							
DisclosureInstruction Y 1 132 unsigned int Instruction to show total number of Respondents in a SRQS event. Value Description 0 No	1461	,	Y	1	131	Counter	Number of TargetParties records.
DisclosureInstruction Respondents in a SRQS event. Value Description 0 No	25145		Y	1	132	unsigned int	Instruction to show total number of
Value Description 0 No		DisclosureInstruction				5	
0 No							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	133	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28760	QuoteRefPriceSource	N	1	134	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price
22221	5			105	F: 1.C. :	
22001	PartyExecutingFirm	Y	5	135	Fixed String	Owning business unit name.
22012	Douby Evacuting Trader	Y	6	140	Fixed String	Valid characters: A-Z,0-9,\x20 Owning user name.
22012	PartyExecutingTrader	Ť	O	140	rixed String	Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	146	Fixed String	The entering user
22030	artyEntering frader	'	O	140	r ixed String	Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	152	Fixed String	User defined ID of a SRQS negotiation
	T IIIII TEGOTIALIONI E		_0	101		Valid characters: \x01-\x7E
25172	FreeText5	N	132	172	Fixed String	Text field
					· ·	Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
< Target	tParties>					Cardinality: 0-50, Record counter: No-
						TargetPartyIDs
25130	>SideDisclosure-	Y	1	304	unsigned int	Instruction to show side.
	Instruction	-	_		G	Value Description
						0 No
						1 Yes
						1 103
25131	>PriceDisclosure-	Y	1	305		Instruction to show price.
25151	Instruction	Ť	1	305	unsigned int	·
						Value Description
						0 No
						1 Yes
	>LeavesQty-					
25137	DisclosureInstruction	Y	1	306	unsigned int	Instruction to show leaves quantity.
	Disclosuremstruction					Value Description
						0 No
						1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25146	>LastPxDisclosure- Instruction	Y	1	307	unsigned int	Instruction to show last deal price. Value Description 0 No 1 Yes
25147	>LastQtyDisclosure- Instruction	Y	1	308	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1 (Yes) Value Description 0 No 1 Yes
31814	>Free- Text5Disclosure- Instruction	Y	1	309	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes
25138	>QuoteInstruction	Y	1	310	unsigned int	Quoting instruction. Value Description 0 Do not re-quote 1 (Re-)Quote
22601	>TargetParty- ExecutingFirm	Y	5	311	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty- ExecutingTrader	Y	6	316	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
39060	>Pad6	U	6	322	Fixed String	not used

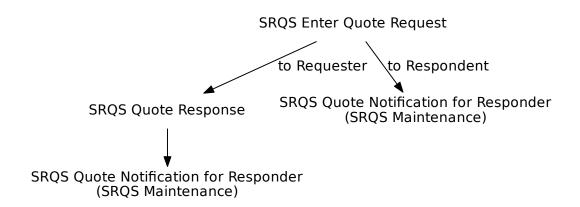
Deutsche Börse Group's T7 Release 7.1
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12.7 SRQS Enter Quote Request

This message is submitted by any (targeted) respondent within the context of a SRQS negotiation (in order to respond to a RfQ). This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10702 (Quote-				
						Request, $MsgType = R$)				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Y	4	20	unsigned int	User ID.				
< Messa	ge Body>									
132	BidPx	N	8	24	PriceType	Bid price/rate.				
133	OfferPx	N	8	32	PriceType	Offer price/rate.				
810	UnderlyingPx	N	8	40	PriceType	Underlying price associate with a				
						derivative instrument.				
						To be set for TrdType (1001) EFP-Fin				
						Trade [optional].				
25149	UnderlyingDelta-	N	8	48	floatDecimal4	The effective underlying delta of a				
251 75	Percentage					Vola-Strategy				
134	BidSize	N	8	56	Qty	Quantity of bid.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
135	OfferSize	N	8	64	Qty	Quantity of offer.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
28758	NegotiationID	Υ	4	76	unsigned int	ID of a SRQS negotiation
25127	ValueCheckType- Quantity	Y	1	80	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value Description 0 Do not check 1 Check
22001	PartyExecutingFirm	Y	5	81	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	86	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	92	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
25172	FreeText5	N	132	104	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
39040	Pad4	U	4	236	Fixed String	not used

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Derivatives Message Reference	Build 71.490.1.ga-71004090-14

12.8 SRQS Quote Notification for Responder

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
	<messageheaderout></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10707 (Quote,			
						MsgType = S)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.			
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-			
						signed to a non-order related T7 ETI			
						data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system			
						during broadcast subscription in order			
						to link broadcasts to the related sub-			
						scription.			
5948	PartitionID	U	2	28	unsigned int	not used			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						9 SRQS Maintenance			
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
20070	Do d7	U	7	33	Fived Ctains	not used			
39070	ge Body>	U	/	33	Fixed String	not used			
< <i>iviessa</i>	ı	Υ	8	40	UTCTimestamp	Transaction timestamp.			
117		N	8	48	unsigned int	System defined quote identifier.			
					_				
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.			

132 BidPx	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133 OfferPx	132	BidPx	N	8	64	PriceType	Bid price/rate.
135 OfferSize	134	BidSize	N	8	72	Qty	Quantity of bid.
Stopping Stopping	133	OfferPx	N	8	80	PriceType	Offer price/rate.
derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].	135	OfferSize	N	8	88	Qty	Quantity of offer.
To be set for TrdType (1001) EFP-Fin Trade [optional].	810	UnderlyingPx	N	8	96	PriceType	Underlying price associate with a
Trade [optional]. Trade [optional].							derivative instrument.
UnderlyingDelta-Percentage							To be set for TrdType (1001) EFP-Fin
Percentage N 8 104 floatDecimal4 The effective underlying delta of a Vola-Strategy 28758 NegotiationID Y 4 112 unsigned int ID of a SRQS negotiation Registration of a Vola-Strategy QuotingStatus Y 1 116 unsigned int ID of a SRQS negotiation Quoting status for the executing party Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive							Trade [optional].
Percentage	25149		N	8	104	floatDecimal4	The effective underlying delta of a
28787 QuotingStatus		Percentage					
Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive	28758	NegotiationID	Υ	4	112	unsigned int	ID of a SRQS negotiation
1 Open/Active 2 Open/Working 3 Closed/Inactive	28787	QuotingStatus	Υ	1	116	unsigned int	Quoting status for the executing party
1 Open/Active 2 Open/Working 3 Closed/Inactive							
1 Open/Active 2 Open/Working 3 Closed/Inactive							Value Description
2 Open/Working 3 Closed/Inactive 2 Open/Working 3 Closed/Inactive 3 Closed/Inactive 2 Owning business unit name. Valid characters: A-Z,0-9,\x20 22012 PartyExecutingTrader Y 6 122 Fixed String Owning user name. Valid characters: A-Z,0-9,\x20 22036 PartyEnteringTrader Y 6 128 Fixed String Te entering user Valid characters: A-Z,0-9,\x20 131 QuoteReqID N 20 134 Fixed String SRQS negotiation report ID Valid characters: \x01-\x7E 25007 FreeText1 N 12 154 Fixed String First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 Text field Valid characters: \x20,\x23-\x25,\x28-\x24,\x2C-\x3B,\x3F,\x41-\x5F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 25							· · · · · · · · · · · · · · · · · · ·
22001 PartyExecutingFirm Y 5 117 Fixed String Owning business unit name. Valid characters: A-Z,0-9,\x20							1
22001 PartyExecutingFirm Y 5 117 Fixed String Owning business unit name. Valid characters: A-Z,0-9,\x20							1
Valid characters: A-Z,0-9,\x20 22012 PartyExecutingTrader Y 6 122 Fixed String Owning user name. Valid characters: A-Z,0-9,\x20 22036 PartyEnteringTrader Y 6 128 Fixed String The entering user Valid characters: A-Z,0-9,\x20 131 QuoteReqID N 20 134 Fixed String SRQS negotiation report ID Valid characters: \x01-\x7E 25007 FreeText1 N 12 154 Fixed String First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E							,
22012 PartyExecutingTrader Y 6 122 Fixed String Owning user name. Valid characters: A-Z,0-9,\x20 22036 PartyEnteringTrader Y 6 128 Fixed String The entering user Valid characters: A-Z,0-9,\x20 131 QuoteReqID N 20 134 Fixed String SRQS negotiation report ID Valid characters: \x01-\x7E 25007 FreeText1 N 12 154 Fixed String First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x3F,\x28-\x2A,\x2C-\x3B,\x3F,\x3F,\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3F,\x3A+\x3A+\x3F,\x3A+\x3F,\x3A+\x3A+\x3F,\x3A+\x3A+\x3A+\x3A+\x3A+\x3A+\x3A+\x3A+	22001	PartyExecutingFirm	Υ	5	117	Fixed String	Owning business unit name.
Valid characters: A-Z,0-9,\x20							Valid characters: A-Z,0-9,\x20
22036 PartyEnteringTrader Y 6 128 Fixed String The entering user Valid characters: A-Z,0-9,\x20 131 QuoteReqID N 20 134 Fixed String SRQS negotiation report ID Valid characters: \x01-\x7E 25007 FreeText1 N 12 154 Fixed String First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x24,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x24,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E	22012	PartyExecutingTrader	Y	6	122	Fixed String	1
Valid characters: A-Z,0-9,\x20 131 QuoteReqID N 20 134 Fixed String SRQS negotiation report ID Valid characters: \x01-\x7E 25007 FreeText1 N 12 154 Fixed String First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E X28-\x24,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E							
131 QuoteReqID	22036	PartyEnteringTrader	Y	6	128	Fixed String	_
Valid characters: \x01-\x7E 25007 FreeText1							,
25007 FreeText1	131	QuoteReqID	N	20	134	Fixed String	
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 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E							· · ·
comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E	25007	FreeText1	N	12	154	Fixed String	
Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E							
\x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E 25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E							
$\begin{tabular}{ c c c c c c c c c c c c c c c c c c c$, , , , ,
25172 FreeText5 N 132 166 Fixed String Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E							
Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E	25172	Free Toyt 5	N	132	166	Fixed String	
\x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E	23112	TICE TEXTS	'4	102	100	i incu Stillig	
\x41-\x5F,\x61-\x7B,\x7D,\x7E							, , , , ,
							1 , , , , , ,
SANOO LAGO LIXED STRING NOT REED	39060	Pad6	U	6	298	Fixed String	not used

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Enhanced Trading Interface	
Derivatives Message Reference	Build 71.490.1.ga-71004090-14

12.9 SRQS Enter Quoting Status Request

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messa< td=""><td colspan="9"><messageheaderin></messageheaderin></td></messa<>	<messageheaderin></messageheaderin>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10717 (Mass-QuoteAcknowledgement, MsgType = b)			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
< Reque	stHeader>								
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.			
50	SenderSubID	Υ	4	20	unsigned int	User ID.			
< Messa	ge Body>	,							
1300	MarketSegmentID	Υ	4	24	signed int	Product identifier.			
28758	NegotiationID	Υ	4	28	unsigned int	ID of a SRQS negotiation			
28787	QuotingStatus	N	1	32	unsigned int	Quoting status for the executing party Value Description 2 Open/Working 3 Closed/Inactive			
22001	PartyExecutingFirm	Y	5	33	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20			
22012	PartyExecutingTrader	Y	6	38	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20			
25172	FreeText5	N	132	44	Fixed String	Text field Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E			

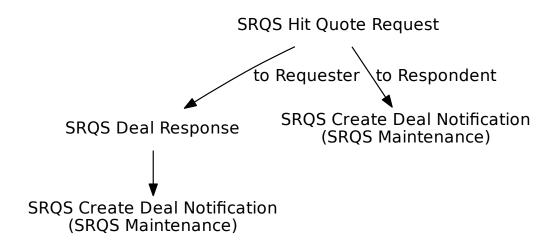
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12.10 SRQS Hit Quote Request

The message is submitted by the requester in order to create a SRQS deal by targeting a specific quote side of one of the respondents. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10704 (Quote-				
						Response, $MsgType = AJ$)				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	<requestheader></requestheader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	ge Body>									
117	QuoteID	Υ	8	24	unsigned int	System defined quote identifier.				
38	OrderQty	Υ	8	32	Qty	Quantity of the SRQS deal.				
62	ValidUntilTime	N	8	40	UTCTimestamp	Time until a message is valid.				
879	UnderlyingQty	N	8	48	Qty	Respondent's underlying quantity - to				
						be confirmed by requester.				
30889	UnderlyingPriceStip-	N	8	56	PriceType	Respondent's underlying price - to be				
30009	Value	14		30	Theorype	confirmed by requester.				
						committed by requester.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Υ	4	64	signed int	Product identifier.
28758	NegotiationID	Υ	4	68	unsigned int	ID of a SRQS negotiation
54	Side	Υ	1	72	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25127	ValueCheckType-	Υ	1	73	unsigned int	Indicator for checking the order/quote
	Quantity					quantity by the exchange.
						Value Description
						0 Do not check
						1 Check
22001	PartyExecutingFirm	Y	5	74	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	79	Fixed String	Owning user name.
1041	F: T 1.15	N.	00	0.5	F: 1.C. :	Valid characters: A-Z,0-9,\x20
1041	FirmTradelD	N	20	85	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	105	Fixed String	First free-format text field for
23007	Tree rext1	IN	12	103	Tixed String	trader-specific or customer-related
						comments.
						Valid characters: $\times 20, \times 23 - \times 25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25172	FreeText5	N	132	117	Fixed String	Text field
						Valid characters: $\x20,\x23-\x25,$
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	249	Fixed String	not used

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12.11 SRQS Deal Response

This message confirms the SRQS Hit Quote and SRQS Update Deal requests.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderout></messageheaderout>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10705 (QuoteAck,			
						MsgType = CW)			
39020	Pad2	U	2	6	Fixed String	not used			
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>								
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.			
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.			
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
39040	Pad4	U	4	28	Fixed String	not used			
< Messa	ge Body>								
48	SecurityID	N	8	32	signed int	Instrument identifier.			
117	QuoteID	N	8	40	unsigned int	Customer defined mass quote identifi-			
						er.			
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation			
1003	TradeID	N	4	52	unsigned int	System defined SRQS deal identifier.			
1040	SecondaryTradeID	N	4	56	unsigned int	Second system defined SRQS deal			
						identifier. Please refer to the function-			
						al refernce for the details.			
1041	FirmTradelD	N	20	60	Fixed String	User defined deal ID			
						Valid characters: \x01-\x7E			
28762	FirmNegotiationID	N	20	80	Fixed String	User defined ID of a SRQS negotiation			
						Valid characters: \x01-\x7E			
39040	Pad4	U	4	100	Fixed String	not used			

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12.12 SRQS Create Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10708 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
06.5==	D 1-			0.5	F. 10:	
39070		U	7	33	Fixed String	not used
	ge Body>		0	40	LITCT	T
	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
	LastPx	Y	8	48	PriceType	Price of this fill.
32	LastQty	Y	8	56	Qty	Quantity of the SRQS deal.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	QuoteID	Υ	8	64	unsigned int	Customer defined mass quote identifi-
						er.
48	SecurityID	N	8	72	signed int	Instrument identifier.
126	ExpireTime	N	8	80	UTCTimestamp	Time a message expires.
810	UnderlyingPx	N	8	88	PriceType	Underlying price associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
25149	UnderlyingDelta-	N	8	96	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
25151	UnderlyingEffective-	N	8	104	floatDecimal4	The effective underlying delta of a
25151	DeltaPercentage	IN	O	104	110atDecimai4	Vola-Strategy
879	UnderlyingQty	N	8	112	Qty	Nominal value.
	onderly ing quy				4.5)	To be set for Trdtype (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFP-Index Futures Trade
						[mandatory].
30889	UnderlyingPriceStip-	N	8	120	PriceType	Limit price for the underlying price
	Value				111001960	
	NegotiationID	Υ	4	128	unsigned int	ID of a SRQS negotiation
1003		Υ	4	132	unsigned int	System defined SRQS deal ID.
1126	OrigTradeID	N	4	136	unsigned int	In case of a trade reversal/modifica-
						tion this field provides the original
		.,				trade identifier.
939	TrdRptStatus	Y	1	140	unsigned int	SRQS deal status.
						Value Description
						0 Accepted
						4 Pending new

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	N	1	141	unsigned int	Identifies the type of trade notifica-
						tion.
						The values 1 (= Alleged) and 5
						(= No/Was) can occur only in the
						context of Total Return/Variance/-
						TARP/MoC Futures, where 'Alleged'
						represents the preliminary Trade Re-
						port during the business day and
						'No/Was' is the final Trade Report at
						the end of the business day.
						The values 2 (=Accept), 6 (=Trade
						Report Cancel), 11 (=Alleged New),
						and 13 (=Alleged No/Was) can oc-
						cur only in the context of TES.
						Value Description
						5 No/Was (Replaced)
						(Replaced)
1011	MessageEventSource	Y	1	142	char	Receiver of a message.
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter
						a broadcast to quote submitter
54	Side	Y	1	143	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28769	NoOrderBookItems	Y	1	144	Counter	
22401	RootPartyExecuting-	Y	5	145	Fixed String	Business unit name of the requester.
	Firm				o .	Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
22412	RootPartyExecuting-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		150	Fixed Ct.	
22412	Trader	Y	6	150	Fixed String	Owning trader name of the SRQS ne-
						gotiation.
						Valid characters: \x20,\x22-\x7B,
	RootPartyEntering-					\x7D,\x7E
22436	Trader	Y	6	156	Fixed String	Entering trader name of the requester.
	Trauei					Valid characters: $\x20,\x22-\x7B,$
						\x7D,\x7E
22601	TargetPartyExecuting-	Υ	5	162	Fixed String	Name of the target business unit.
22001	Firm	'	3	102	i incu otillig	Valid characters: A-Z,0-9,\x20
						varia citaracters. A-2,0-3, \A20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22602	TargetPartyExecuting-	Υ	6	167	Fixed String	Name of the target trader name.
	Trader				J	Valid characters: A-Z,0-9,\x20
1041	FirmTradeID	N	20	173	Fixed String	User defined deal ID
						Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	193	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25007	FreeText1	N	12	213	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
25172	FreeText5	N	132	225	Fixed String	Text field
					3. 3. 8	Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
39030	Pad3	U	3	357	Fixed String	not used
<order< td=""><td>BookItemGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-26, Record counter: No-</td></order<>	BookItemGrp>					Cardinality: 0-26, Record counter: No-
	I			1 1		OrderBookItems
48	· · · · · · · · · · · · · · · · · · ·	Y	8	360	signed int	Instrument identifier.
25132		N	8	368	PriceType	On-book trading best bid price
25134		N	8	376	Qty	On-book trading best bid quantity
	>BestOfferPx	N	8	384	PriceType	On-book trading best offer price
25135		N	8	392	Qty	On-book trading best ask quantity
1024	>MDBookType	Y	1	400	unsigned int	Type of market data
						Value Description
						1 Top of book
						2 Price depth (aggregated)
1173	>MDSubBookType	N	1	401	unsigned int	Sub-type/qualifier of market data
						Value Description
						1 Implied
						2 Volume Weighted Average
39060	>Pad6	U	6	402	Fixed String	not used

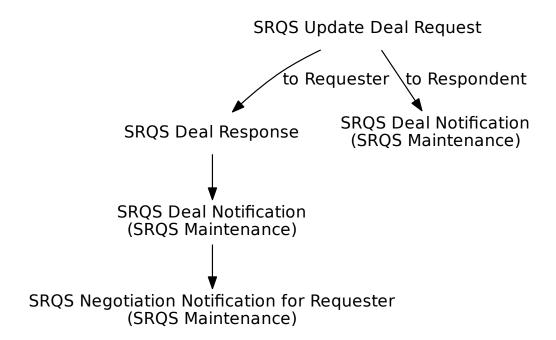
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12.13 SRQS Update Deal Request

This message is used to change the state of a SRQS deal. The message flow below does not reflect "working delta". Please refer to the appendix for more details. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10706 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
30889	UnderlyingPriceStip-	N	8	24	PriceType	Limit price for the underlying price
30009	Value	I N		27	Пестуре	Limit price for the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	32	PriceType	Underlying price associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
32	LastQty	N	8	40	Qty	Quantity executed in this fill.
1300	MarketSegmentID	Υ	4	48	signed int	Product identifier.
28758	NegotiationID	Υ	4	52	unsigned int	ID of a SRQS negotiation
1003	TradeID	Υ	4	56	unsigned int	System defined SRQS deal ID.
856	TradeReportType	Υ	1	60	unsigned int	Status of the SRQS deal.
						Value Description
						2 Accept
						3 Decline
						6 Trade Report Cancel
939	TrdRptStatus	N	1	61	unsigned int	Trade Report status
						Value Description
						0 Accepted
						9 Deemed verified
			_			
22001	PartyExecutingFirm	Y	5	62	Fixed String	Owning business unit name.
22212				6	F1 1 C 1	Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	67	Fixed String	Owning user name.
05170			100		F1 1 C 1	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,
25.7.7				25-		\x41-\x5F,\x61-\x7B,\x7D,\x7E
39030	Pad3	U	3	205	Fixed String	not used

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12.14 SRQS Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10709 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
< Messa	ge Body>					
60		Y	8	40	UTCTimestamp	Transaction timestamp.
30889	UnderlyingPriceStip-	N	8	48	PriceType	Limit price for the underlying price
	Value					price is the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	56	PriceType	Underlying price associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
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.
939	TrdRptStatus	Y	1	88	unsigned int	Status of the SRQS deal.
						Value Description
						0 Accepted
						1 Rejected
						2 Cancelled
						7 Terminated
						9 Deemed verified
1011	MessageEventSource	Y	1	89	char	Receiver of a message.
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter
	D . D . E					
22401	RootPartyExecuting-	N	5	90	Fixed String	Name of the requester business unit.
	Firm					Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
22412	RootPartyExecuting-	N	6	95	Fixed String	Name of the owning trader of the
	Trader	''	Ů		i ixed String	SRQS negotiation.
						Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
22426	RootPartyEntering-	N	6	101	Fired Ctuins	Name of the cutoring two days
22436	Trader	IN	6	101	Fixed String	Name of the entering trader. Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
	TargetPartyExecuting-					(XTD, (XTE
22601	Firm	N	5	107	Fixed String	Name of target business unit.
						Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-	N	6	112	Fixed String	Name of target user/trader.
	Trader				0	Valid characters: A-Z,0-9,\x20
22626	TargetPartyEntering-	N.I		110	Fig. 1 Co. 1	ì
22636	Trader	N	6	118	Fixed String	Name of target user/trader.
1041	C:Td.lD	N.I	20	104	Fixed States	Valid characters: A-Z,0-9,\x20
1041	FirmTradelD	N	20	124	Fixed String	User defined deal ID
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28762	FirmNegotiationID	N	20	144	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	164	Fixed String	Text field
						Valid characters: $\x20,\x23-\x25,$
						\x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
						\x41-\x5F,\x61-\x7B,\x7D,\x7E

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12.15 SRQS Negotiation Status Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10715 (Quote-		
						${\sf StatusReport,\ MsgType} = {\sf AI)}$		
39020	Pad2	U	2	6	Fixed String	not used		
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>							
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.		
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-		
						signed to a non-order related T7 ETI		
						data stream.		
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system		
						during broadcast subscription in order		
						to link broadcasts to the related sub-		
						scription.		
5948	PartitionID	U	2	28	unsigned int	not used		
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.		
						Value Description		
						0 False		
						1 True		
1180	ApplID	Υ	1	31	unsigned int	Identifier for an ETI data stream.		
						Value Description		
						9 SRQS Maintenance		
893	LastFragment	Υ	1	32	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						1 Last Message		
39070	Pad7	U	7	33	Fixed String	not used		
<message body=""></message>								
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.		
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation		

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

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12.16 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
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10713 (Quote-
						${\sf StatusReport,\ MsgType} = {\sf AI)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28759	QuoteRefPrice	N	8	48	PriceType	Underlying reference price for an op-
						tion (for option strategies)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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		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.
28758	NegotiationID	Y	4	104	unsigned int	ID of a SRQS negotiation
25150	NumberOf- Respondents	N	4	108	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	112	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
				110		
538	QuoteSubType	N	1	113	unsigned int	Sub-type/qualifier of QuoteType
						Value Description
						1 Working Delta
297	QuoteStatus	Y	1	114	unsigned int	Status of the SRQS negotiation.
						Value Description
						6 Removed
						16 Active
25138	QuoteInstruction	Y	1	115	unsigned int	Quoting instruction.
						Value Description
						0 Do not re-quote
						1 (Re-)Quote
54	Side	N	1	116	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28760	QuoteRefPriceSource	N	1	117	unsigned int	Reference price type
						Value Description
						1 Underlying
						2 Custom underlying price

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	PartyExecutingFirm	Υ	5	118	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Υ	6	123	Fixed String	Owning user name.
						Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Υ	6	129	Fixed String	The entering user
						Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-	Y	5	135	Fixed String	Name of target business unit.
22001	Firm	·	Ü	100	i ixed offinig	Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting- Trader	Y	6	140	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	146	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	166	Fixed String	Text field
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
39060	Pad6	U	6	298	Fixed String	not used

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12.17 SRQS Status Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10714 (Quote-
						$StatusReport,\ MsgType = AI)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>T</td><td></td><td></td><td></td><td></td><td></td></rbch<>	T					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
0637	<u> </u>				F. 10:	
39070		U	7	33	Fixed String	not used
< Messa	ge Body>					

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

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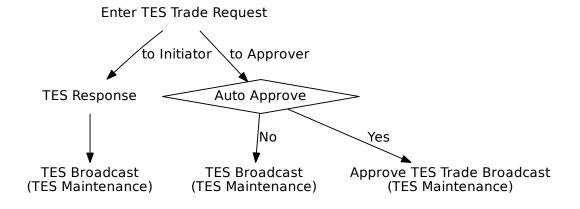
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13 TES Trading

13.1 Enter TES Trade Request

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price.
						To be set for TrdType (1004) Trade
						at Market [mandatory].
1860	RelatedTradeQuantity	N	8	64	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	UnderlyingQty	N	8	72	Qty	Nominal value.
						To be set for Trdtype (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFP-Index Futures Trade
						[mandatory].
1300		Y	4	80	signed int	Product identifier.
987	UnderlyingSettlement-	N	4	84	LocalMktDate	Date the underlying instrument will
	Date					settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
E40	UnderlyingMaturity-	N	4	00	LocalMktDate	Underlying security's maturity date.
542	Date	IN	4	88	LocaliviktDate	To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
1856	RelatedTradeID	N	4	92	unsigned int	Identifier of a related trade.
1030	Related FradelD	IN	4	92	unsigned int	To be set for TrdType (1000) Vola
						Trade [mandatory].
	RelatedMarket-					
2546	SegmentID	N	4	96	signed int	Identifies a related product.
	Joeginenti B					To be set for TrdType (1000) Vola
						Trade [mandatory].
28758	0	N	4	100	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated-	Y	1	104	Counter	Number of SRQS deal records.
	TradelDs					
39000	Pad1	U	1	105	Fixed String	not used

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Tag Field Name Req'd Len Ofs Data Type Description 828 TrdType Y 2 106 unsigned int Type of TES trad Value Description	le.
	. • .
	on
1 Block Tra	
12 Exchange	
1000 Vola Trad	
1001 EFP-Fin ⁻	Trade
1002 EFP-Index	x Futures Trade
1004 Trade at I	Market
1006 Eurex/Xe gered trace	-
1227 ProductComplex N 1 108 unsigned int This field qualifies on T7.	s an instrument type
Value Description	on
1 Simple ins	strument
2 Standard	Option Strategy
Non-Stand	dard Option Strate-
gy	_
4 Volatility	
5 Futures S	
6 Inter-Proc	
	Future Strategy
8 Pack and 9 Strip	Bundle
	imple Instrument
To Plexible 3	imple Instrument
856 TradeReportType Y 1 109 unsigned int Identifies the typ	e of trade notifica-
tion.	
Value Description	on
0 Submit	
	e should be reported
via the market re	porting service.
Value Description	
	ublish Trade
1 Publish T	rade
28709 NoSideAllocs Y 1 111 Counter Number of alloca	ation in a T7 Entry
	imber of TES trade
sides in a TES tra	
	ting EventType en-
tries.	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Y	1	113	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user provided leg trade prices).
870	NoInstrAttrib	Υ	1	114	Counter	Number of repeating InstrAttribType
						entries.
887	NoUnderlyingStips	Y	1	115	Counter	Number of underlying stipulation en-
						tries.
20010	PartyIDSettlement- Location	N	1	116	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank- furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
29008	HedgeType	N	1	117	unsigned int	Hedging method.
	11118117				O	To be set for TrdType (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFI-Index Futures Trade
						[mandatory].
						Value Description
						0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge
28583	TradeReportText	N	20	118	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
571	TradeReportID	N	20	138	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
300	Hadarlying Carreity ID	N	12	158	ISIN	Valid characters: \x01-\x7E Underlying security's ID (ISIN).
309	UnderlyingSecurityID	IN	12	130	IJIIV	To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
						Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurity-	N	30	170	Fixed String	Description of the Underlying security.
	Desc			0		To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E

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318 UnderlyingCurrency	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
change for Swap [optional] and (1001) EFP-Fin Trade [optional]. 306 UnderlyingIssuer N 30 203 Fixed String The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E 100 100 100 100 100 100 100 1	318	UnderlyingCurrency	N	3	200	CurrencyType	Underlying security's currency.
BEFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20							To be set for TrdType (12) Ex-
Valid characters: A-Z,0-9,\x20							change for Swap [optional] and (1001)
306 UnderlyingIssuer							EFP-Fin Trade [optional].
Security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E							Valid characters: A-Z,0-9,\x20
To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E 39070 Pad7 U 7 233 Fixed String not used SideAllocGrp> Cardinality: 1-30, Record counter: NoSideAllocs 80 >AllocQty Y 8 240 Qty Quantity of the particular trade side in the TES trade. 467 >IndividualAllocID U 4 248 unsigned int Side of the TES trade. 54 >Side Y 1 252 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 22001 >PartyExecutingFirm Y 5 253 Fixed String Approving business unit Valid characters: A-Z,0-9,\x20 22012 >PartyExecuting-Trader Y 6 258 Fixed String Approving user name Valid characters: A-Z,0-9,\x20 TrdInstrmntLegGrp Cardinality: 0-20, Record counter: NoLegs 602 >LegSecurityID Y 8 0 signed int Instrument identifier of the leg security. 566 >LegPrice Y 8 8 PriceType User provided leg trade price (not for underlying leg). Cardinality: 0-2, Record counter: No-Events 866 >EventDate Y 4 0 LocalMktDate Date of event. To be set for TrdType (12) Exchange	306	UnderlyingIssuer	N	30	203	Fixed String	The issuer or name of the underlying
Trade [optional]. Valid characters: \x01-\x7E 39070 Pad7 U 7 233 Fixed String not used <id>SideAllocGrp> Cardinality: 1-30, Record counter: NoSideAllocs 80 >AllocQty Y 8 240 Qty Quantity of the particular trade side in the TES trade. 467 >IndividualAllocID U 4 248 unsigned int on used 54 >Side Y 1 252 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 22001 >PartyExecutingFirm Y 5 253 Fixed String Approving business unit Valid characters: A-Z,0-9,\x20 22012 >PartyExecuting-Trader Y 6 258 Fixed String Approving user name Valid characters: A-Z,0-9,\x20 Approving user name Valid characters: A-Z,0-9,\x20 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). 466 >EventDate Y 4 0 LocalMktDate Date of event. To be set for TrdType (12) Exchange</id>							security.
Valid characters: \x01-\x7E							To be set for TrdType (1001) EFP-Fin
39070 Pad7							
Cardinality: 1-30, Record counter: NoSideAllocs							Valid characters: \x01-\x7E
NoSideAllocs NoSideAllocs NoSideAllocs	39070	Pad7	U	7	233	Fixed String	not used
Solution Solution	<sidea< td=""><td>llocGrp></td><td></td><td></td><td></td><td></td><td>The state of the s</td></sidea<>	llocGrp>					The state of the s
in the TES trade. 467 >IndividualAllocID U 4 248 unsigned int not used 54 >Side Y 1 252 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 22001 >PartyExecutingFirm Y 5 253 Fixed String Approving business unit Valid characters: A-Z,0-9,\x20 22012 >PartyExecuting- Trader Y 6 258 Fixed String Approving user name Valid characters: A-Z,0-9,\x20							

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
889	>UnderlyingStipValue	Υ	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value.
						To be set for TrdType (12) Ex-
						change for Swap [optional] and (1001)
						EFP-Fin Trade [optional].
						Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote
						coupon frequency.
						Pay_Frequency to be set for TrdType
						(12) Exchange for Swap [optional] and
						(1001) EFP-Fin Trade [optional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradeIDs
25152	>SRQSRelatedTrade-	Y	4	0	unsigned int	Trade ID out of a SRQS Negotiation
20102	ID		•		2710161104 1111	Event
39040	>Pad4	U	4	4	Fixed String	not used

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13.2 TES Response

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

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

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13.3 TES Status Broadcast

This message informs about the TES status.

September Sept	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field. Cluding this field.	<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
28500 TemplateID	9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
sage layout. Value: 10615 (Trading-SessionStatus, MsgType = h) 39020 Pad2							cluding this field.
SessionStatus, MsgType = h)	28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
39020 Pad2							sage layout. Value: 10615 (Trading-
SemingTime							${\sf SessionStatus},\ {\sf MsgType} = {\sf h})$
S2 SendingTime	39020	Pad2	U	2	6	Fixed String	not used
1181 ApplSeqNum	<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
signed to a non-order related T7 ETI data stream. 28727 ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmits requests. Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used Nessage Sody Nessage Nessag	1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
ApplSubID							signed to a non-order related T7 ETI
during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							
to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	28727	ApplSubID	N	4	24	unsigned int	' '
Secription Sec							
System Partition D							
Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	5040						·
ApplResendFlag	5948	PartitionID	Y	2	28	unsigned int	
Table ApplResendFlag							
Value Description 0 False 1 True	1250	A ID IEI	V	1	20		
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade	1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							Value Description
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 8 TES Trade							0 False
Value Description 7 TES Maintenance 8 TES Trade 1 32							1 True
Value Description 7 TES Maintenance 8 TES Trade 1 32	1100	A 11D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	21		III .: C FTI I .
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 TES Maintenance 8 TES Trade Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message	1180	AppliD	Y	1	31	unsigned int	
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <message body=""></message>							
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body>**							
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message							8 TES Trade
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message	902	LastFuarmant	V	1	22	uncianad int	Indicates whether this massage is the
messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <message body=""></message>	093	LastFragment	'	1	32	unsigned int	_
transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <message body=""></message>							1
Value Description 1 Last Message String Not used String Not used Not u							
39070 Pad7 U 7 33 Fixed String not used Message Body>							
39070 Pad7 U 7 33 Fixed String not used <message body=""></message>							· · · · · · · · · · · · · · · · · · ·
<message body=""></message>							Last iviessage
<message body=""></message>	39070	Pad7	U	7	33	Fixed String	not used
	75	i i	Υ	4	40	LocalMktDate	Business date.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Υ	1	44	unsigned int	Trading session event type.
						Value Description
						101 Start of Service
						104 End of Service
39030	Pad3	U	3	45	Fixed String	not used

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13.4 TES Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	geHeaderOut>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10604 (Trade-					
						${\sf CaptureReport,\ MsgType} = {\sf AE})$					
39020	Pad2	U	2	6	Fixed String	not used					
<rbch< td=""><td colspan="11"><rbcheader></rbcheader></td></rbch<>	<rbcheader></rbcheader>										
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.					
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-					
						signed to a non-order related T7 ETI					
						data stream.					
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system					
						during broadcast subscription in order					
						to link broadcasts to the related sub-					
						scription.					
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.					
						Belongs to the scope of Service Avail-					
						ability and Retransmit requests.					
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.					
						Value Description					
						0 False					
						1 True					
1180	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream.					
						Value Description					
						7 TES Maintenance					
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the					
						last fragment (part) of a sequence of					
						messages belonging to one dedicated					
						transaction.					
						Value Description					
						1 Last Message					
39070		U	7	33	Fixed String	not used					
	ge Body>										
48	,	Y	8	40	signed int	Instrument identifier.					
31	LastPx	Y	8	48	PriceType	Price of TES trade.					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Υ	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	88	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	96	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFP-Index Futures Trade [mandatory].
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.
2489	PackageID	Y	4	108	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	112	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement- Date	N	4	116	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	120	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	124	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket- SegmentID	N	4	128	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28758	NegotiationID	N	4	132	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated- TradelDs	Y	1	136	Counter	Number of SRQS deal records.
39000	Pad1	U	1	137	Fixed String	not used
828	TrdType	Y	2	138	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig-
						gered trade
856	TradeReportType	Y	1	140	unsigned int	Identifies the type of trade notifica-
030	Traderreport Type	'	_	140	unsigned int	tion.
						Value Description
						0 Submit
						5 No/Was (Replaced)
						11 Alleged New
						13 Alleged No/Was
1227	ProductComplex	N	1	141	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strate-
						gy
						4 Volatility Strategy 5 Futures Spread
						6 Inter-Product Spread 7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						•

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	TradePublishIndicator	Y	1	142	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
864	NoEvents	Y	1	143	Counter	Number of repeating EventType en-
	TWO EVENTS		-		Counter	tries.
870	NoInstrAttrib	Υ	1	144	Counter	Number of repeating InstrAttribType
						entries.
887	NoUnderlyingStips	Y	1	145	Counter	Number of underlying stipulation en-
						tries.
28709	NoSideAllocs	Y	1	146	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Y	1	147	Counter	Number of repeating TrdInstrmntLeg-
	Trocego		-		Counter	Grp entries (number of legs for user
						provided leg trade prices).
20010	PartyIDSettlement-	N	1	148	unsigned int	ID of settlement location.
20010	Location	''	-		ansigned int	Value Description
						Clearstrem Banking Frank-
						1 furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
29008	HedgeType	N	1	149	unsigned int	Hedging method.
			_			To be set for TrdType (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFI-Index Futures Trade
						[mandatory].
						Value Description
						0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1011	MessageEventSource	Υ	1	150	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
28583	TradeReportText	N	20	151	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
571	TradeReportID	N	20	171	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
22401	RootPartyExecuting-	Υ	5	191	Fixed String	Participant Short Name.
	Firm					Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
22412	RootPartyExecuting-	Υ	6	196	Fixed String	Owning User Short Name.
22712	Trader	'	0	190	Tixed String	Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
309	UnderlyingSecurityID	N	12	202	ISIN	Underlying security's ID (ISIN).
	3 11 9 8 11 19					To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
						Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurity-	N	30	214	Fixed String	Description of the Underlying security.
307	Desc	IN	30	214	Tixed String	To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	244	CurrencyType	Underlying security's currency.
					, ,,	To be set for TrdType (12) Ex-
						change for Swap [optional]and (1001)
						EFP-Fin Trade [optional].
						Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	247	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		U	3	277	Fixed String	not used
<sidea< td=""><td>llocGrpBC></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-30, Record counter:</td></sidea<>	llocGrpBC>					Cardinality: 1-30, Record counter:
00	All O	N/	0	202	0:	NoSideAllocs
80	>AllocQty	Y	8	280	Qty	Quantity of the particular trade side
167	Shalida dau ID	V	1	200	uppiemad :-+	in the TES trade.
467	>IndividualAllocID	Y	4	288	unsigned int	Unique identifier for a TES trade side.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	>PartyExecutingFirm	Υ	5	292	Fixed String	Approving business unit
						Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-	Υ	6	297	Fixed String	Approving user name
22012	Trader	ı ı	U	291	rixed String	Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	303	unsigned int	Side of the TES trade.
] 34	/Side	!	1	303	unsigned int	
						Value Description
						1 Buy
						2 Sell
1840	>TradeAllocStatus	Υ	1	304	unsigned int	Status of an allocation in a T7 Entry
	7 11 44 67 111 66 54 54 54		_		a	Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
						3 Canceled
39070	>Pad7	U	7	305	Fixed String	not used
<trdins< td=""><td>strmntLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></trdins<>	strmntLegGrp>					Cardinality: 0-20, Record counter:
						NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg securi-
						ty.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
						underlying leg).
<instrui< td=""><td>mentEventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-2, Record counter: No-</td></instrui<>	mentEventGrp>					Cardinality: 0-2, Record counter: No-
	T					Events
866	>EventDate	Y	4	0	LocalMktDate	Date of event.
						To be set for TrdType (12) Exchange
		.,				for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event.
						To be set for (12) Exchange for Swap
						[Swap_Start_Date, swap_End_date:
						mandatory].
						Value Description
						8 Swap Start Date
						9 Swap End Date
30030	>Pad3	U	3	5	Fixed String	not used
		U	3	<u> </u>	rixed String	
< INSTPUI	mentAttributeGrp>					Cardinality: 0-6, Record counter: NoInstrAttrib
						NOMSTALLID

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

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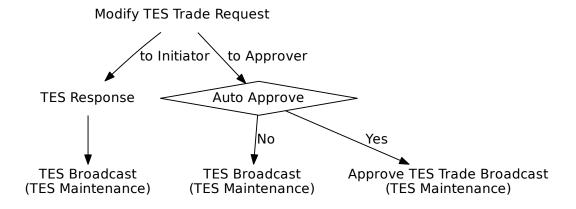
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	7	32	Fixed String	Type of stipulation. e.g. to denote
						coupon frequency.
						Pay_Frequency to be set for TrdType
						(12) Exchange for Swap [optional] and
						(1001) EFP-Fin Trade [optional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradeIDs
25152	>SRQSRelatedTrade-	Υ	4	0	unsigned int	Trade ID out of a SRQS Negotiation
23132	ID	'	4		unsigned int	Event
						Event
39040	>Pad4	U	4	4	Fixed String	not used

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Modify TES Trade Request 13.5

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Υ	4	44	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	48	unsigned int	System transaction identifier for a T7
						Entry Service transaction. The latest
						value available to the Initiator for the
						corresponding TES Trade needs to be
						provided.
2546	RelatedMarket-	N	4	52	signed int	Identifies a related product.
	SegmentID		-			To be set for TrdType (1000) Vola
						Trade [mandatory].
28758	NegotiationID	N	4	56	unsigned int	ID of a SRQS negotiation
05174	NoSRQSRelated-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-	60	6 .	N I CODOC I I
25174	TradelDs	Y	1	60	Counter	Number of SRQS deal records.
39000	Pad1	U	1	61	Fixed String	not used
828	TrdType	Υ	2	62	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
						Loos Eurex/Xetra Enlight trig-
						1006 gered trade
856	TradeReportType	Y	1	64	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						5 No/Was (Replaced)
1390	TradePublishIndicator	Y	1	65	unsigned int	Indicates if a trade should be reported
1390	Trader ublishindicator	'	1	05	unsigned int	via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
28709	NoSideAllocs	Y	1	66	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Υ	1	67	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
						provided leg trade prices).

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28583	TradeReportText	N	20	68	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
571	TradeReportID	N	20	88	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39040	Pad4	U	4	108	Fixed String	not used
<sidea< td=""><td>llocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-30, Record counter:</td></sidea<>	llocGrp>					Cardinality: 1-30, Record counter:
						NoSideAllocs
80	>AllocQty	Υ	8	112	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	N	4	120	unsigned int	Unique identifier for a TES trade side.
54	>Side	Υ	1	124	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
22001	>PartyExecutingFirm	Υ	5	125	Fixed String	Approving business unit
						Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-	Y	6	130	Fixed String	Annualing was name
22012	Trader	Ť	O	130	rixed String	Approving user name Valid characters: A-Z,0-9,\x20
/Trdlno	 :trmntLegGrp>					Cardinality: 0-20, Record counter:
< Trains	triiiitLegGrp>					NoLegs
602	> LowCoourity ID	Υ	8	0	signed int	Instrument identifier of the leg securi-
002	>LegSecurityID	ľ	O		signed int	ty.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
300	>Legrnce	ľ	O	0	FriceType	underlying leg).
/SPOS	 RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
<3/td>	Neiateu HaueiDGip/	NoSRQSRelatedTradelDs				
	>SRQSRelatedTrade-					110511Q31/clated HadelD3
25152	ID	Y	4	0	unsigned int	Trade ID out of a SRQS Negotiation
						Event
39040	>Pad4	U	4	4	Fixed String	not used

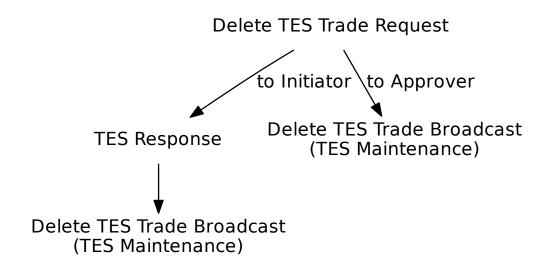
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13.6 Delete TES Trade Request

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



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

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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. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade. Value Description 1 Block Trade 12 Exchange for Swap 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 Trade at Market 1006 Eurex/Xetra Enlight triggered trade
856	TradeReportType	Y	1	42	unsigned int	Identifies the type of trade notification. Value Description 6 Trade Report Cancel
571	TradeReportID	N	20	43	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39000	Pad1	U	1	63	Fixed String	not used

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13.7 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10606 (Trade-
						CaptureReport, $MsgType = AE$)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td>1</td><td></td><td></td><td></td><td></td></rbch<>	leader>	1				
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
					_	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						7 TES Maintenance
000		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	20		
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	ge Body>		'		1 inca String	not used
60	l	Υ	8	40	UTCTimestamp	Transaction timestamp.
		Y			•	Product identifier.
1300	MarketSegmentID	ſ	4	48	signed int	Froduct identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489		Υ	4	52	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	56	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
828	TrdType	Y	2	60	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig-
						gered trade
285	DeleteReason	Y	1	62	unsigned int	Reason for deletion.
						Value Description
						Deletion via the TES Delete
						Request
						Automatic deletion due to
						TES Activity State Change
						Automatic deletion due to in-
						strument expiration
						103 Deletion caused by Clear-ing/Risk stop
						Deletion caused by Trading
						104 stop
						105 Deletion of Instrument
						106 Suspension of Instrument
						Deletion caused by a
						107 pre-trade risk event
856	TradeReportType	Υ	1	63	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						6 Trade Report Cancel
1011	MessageEventSource	Y	1	64	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	65	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39030	Pad3	U	3	85	Fixed String	not used

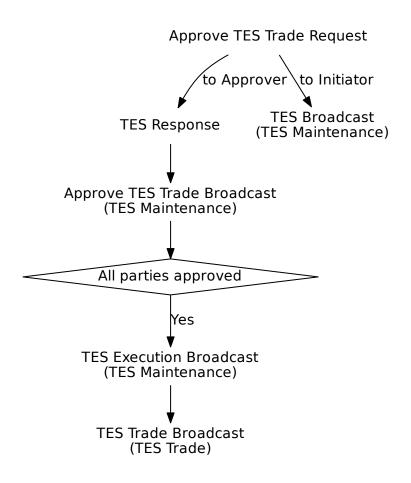
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13.8 Approve TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10603 (Trade-				
						${\sf CaptureReport,\ MsgType} = {\sf AE})$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									

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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
50	CandarCubID	Y	4	20	unsigned int	gateway. User ID.
50		Y	4	20	unsigned int	Oser ID.
	ge Body> PartyIDClientID	N	8	24	unsigned int	Client Identifier field (ESMA Field 3
20003	PartyiDChentiD	IN	0	24	unsigned int	(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
	PartyldInvestment-					field may remain empty.
20122	DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ES-
	Beelstermaner					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or participant of the Trading Venue who is re-
						sponsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA
	5					Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
90	Alla aOta	V	0	40	O+.	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
	. usingsis	-	-			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
1200	M. L.CID	V	4	60	simped int	to be provided. Product identifier.
1300	MarketSegmentID RelatedMarket-	Y	4	68	signed int	Froduct identifier.
2546	SegmentID	N	4	72	signed int	Identifies a related product.
	55611611115					To be set for TrdType (1000) Vola
						Trade [mandatory].

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TrdType	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Block Trade 12 Exchange for Swap 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 EFP-Fin Trade 1004 EFP-Fin Trade 1004 EFP-Fin Trade 1005 EFP-Index Futures Trade 1006 EFP-Index Futures Trade 1006 EFP-Index Futures Trade 1006 EFP-Index Futures Trade 1006 EFP-Index Futures Trade 1007 EFP-Index Futures Trade 1008 EFP-I	828	TrdType	Y	2	76	unsigned int	Type of TES trade.
12 Exchange for Swap 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 Trade at Market 1006 EFP-Fin Trade 1004 Trade at Market 1006 Erevidex Futures Trade 1004 Trade at Market 1006 Eurex/Xetra Eurex/Xetra Enlight triggered trade Eurex/Xetra Enlight triggered trade Eurex/Setra Eurex/Setra Enlight triggered trade Eurex/Setra Enlight triggered trade Eurex/Setra Eurex/Setra Enlight triggered trade Eurex/Setra							Value Description
1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 Trade at Market 1006 Eurex/Xetra Enlight triggered trade 1006 Eurex/Xetra Eurex/Xetra Enlight triggered trade 1006 Eurex/Xetra 1							1 Block Trade
1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 Trade at Market 1006 Eurex/Xetra Enlight triggered trade 1006 Eurex/Xetra Eurex/Xetra Enlight triggered trade 1006 Eurex/Xetra 1006							12 Exchange for Swap
1815 TradingCapacity Y 1 78 Unsigned int Indication Description 2 Accept							1000 Vola Trade
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. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker							1001 EFP-Fin Trade
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. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker 856 TradeReportType Y 1 79 unsigned int Value Description 2 Accept 54 Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 23002 OrderAttribute- LiquidityProvision Yalue Description 1 Buy 2 Sell Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Buy 2 Sell Description 1 Buy 2 Sell Description 1 Liquidity provision							
1815 TradingCapacity Y 1 78 unsigned int acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker 856 TradeReportType Y 1 79 unsigned int Identifies the type of trade notification. Value Description 2 Accept 54 Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 23002 OrderAttribute- LiquidityProvision Y Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker							1006 '
acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker	1815	TradingCapacity	Y	1	78	unsigned int	This field designates if the trader is
Market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker						G	_
Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker							ing for its own account or acting as a
1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker 856 TradeReportType Y 1 79 unsigned int Identifies the type of trade notification. Value Description 2 Accept Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell 23002 OrderAttribute-LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 1 Liquidity provision 1 Liquidity provision							market maker.
Side Y 1 80 Unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell							Value Description
856 TradeReportType Y 1 79 unsigned int Identifies the type of trade notification. Value Description 2 Accept Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							1 Customer (Agency)
856 TradeReportType Y 1 79 unsigned int Value Description 2 Accept Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
tion. Value Description 2 Accept Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							6 MarketMaker
tion. Value Description 2 Accept Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision	856	TradeReportType	Y	1	79	unsigned int	Identifies the type of trade notifica-
54 Side Y 1 80 unsigned int Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision						2	
54 Side Y 1 80 unsigned int Side of the TES trade. Value Description 1 Buy 2 Sell OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							Value Description
Value Description 1 Buy 2 Sell							2 Accept
Value Description 1 Buy 2 Sell							
23002 OrderAttribute- LiquidityProvision Y 1 Buy 2 Sell Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision	54	Side	Y	1	80	unsigned int	
23002 OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
23002 OrderAttribute- LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							
LiquidityProvision Y 1 81 unsigned int Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision							2 Sell
LiquidityProvision submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision	00000	OrderAttribute-		-	0.1		
of a market making strategy. Value Description 1 Liquidity provision	23002	LiquidityProvision	Y	1	ΔΙ	unsigned int	
Value Description 1 Liquidity provision							
1 Liquidity provision							
							o No liquidity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	82	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	Y	1	83	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
23003	OrderAttributeRisk-Reduction	N	1	84	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
571	TradeReportID	N	20	85	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
77	PositionEffect	Y	1	105	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
22001	PartyExecutingFirm	Y	5	106	Fixed String	Approving business unit Valid characters: A-Z,0-9,\x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22012	PartyExecutingTrader	Υ	6	111	Fixed String	Approving user name
						Valid characters: A-Z,0-9,\x20
1	Account	N	2	117	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9,\x41,\x45,\x47,
						\x4D,\x50,\x52
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. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	143	Fixed String	Third free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
20096	PartyIDTakeUp-	N	5	155	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z,0-9,\x20
20038	PartyIDPosition-	N	32	160	Eivad String	'Flexible Account' information.
20036	Account	IN	32	100	Fixed String	
						Valid characters: $\times 20, \times 30-\times 39, \times 41-\times 5A$
	PartyIDOrder-					/v4T- /V3W
20013	OriginationFirm	N	7	192	Fixed String	External Member ID.
	OriginationFiffii					Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	199	Fixed String	Final Beneficiary
						Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	208	Fixed String	Country code.
						Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling- Inst	N	1	210	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	211	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
39000	Pad1	U	1	231	Fixed String	not used

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13.9 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10607 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						7 TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
25						
39070		U	7	33	Fixed String	not used
	ge Body>					
48	,	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

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	Field Name	Req'd	Len	Ofs	Data Type	Description
80	AllocQty	Υ	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 associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price.
						To be set for TrdType (1004) Trade
						at Market [mandatory].
1860	RelatedTradeQuantity	N	8	96	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	UnderlyingQty	N	8	104	Qty	Nominal value.
						To be set for Trdtype (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFP-Index Futures Trade [mandatory].
1300	MarkatCarmantID	Y	4	112	signed int	Product identifier.
		Y	4	116		Identifier for a T7 Entry Service trade
2489	PackageID	ī	4	110	unsigned int	i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7
30017	TESEXECID	'	, T	120	unsigned int	Entry Service transaction.
70	AllocID	Y	4	124	unsigned int	Unique identifier for a TES Trade side.
10	UnderlyingSettlement-	'		127	unsigned int	·
987	Date	N	4	128	LocalMktDate	Date the underlying instrument will
						settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
542		N	4	132	LocalMktDate	Underlying security's maturity date.
	Date					To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
1856	RelatedTradeID	N	4	136	unsigned int	Identifier of a related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
	Date					Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Identifier of a related trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2546	RelatedMarket- SegmentID	N	4	140	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
28758	NegotiationID	N	4	144	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated- TradelDs	Y	1	148	Counter	Number of SRQS deal records.
39000	Pad1	U	1	149	Fixed String	not used
828	TrdType	Υ	2	150	unsigned int	Type of TES trade.
						Value Description 1 Block Trade 12 Exchange for Swap 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1004 Trade at Market 1006 Eurex/Xetra Enlight triggered trade
54	Side	Y	1	152	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1390	TradePublishIndicator	Y	1	153	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	154	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						3 Non-Standard Option Strate-
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
						25 1 Ioxibic Simple matrament
856	TradeReportType	Y	1	155	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						2 Accept
1815	TradingCapacity	Y	1	156	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
20010	PartyIDSettlement- Location	N	1	157	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank- furt
						Clearstrem Banking Luxemburg
						3 CLS Group
						4 Euroclear
						4 Luiocieai
	L					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1840	TradeAllocStatus	Υ	1	158	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
29008	HedgeType	N	1	159	unsigned int	Hedging method.
	Treage Type		_			To be set for TrdType (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFI-Index Futures Trade
						[mandatory].
						Value Description
						0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge
555	NoLegs	Y	1	160	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
864	NoEvents	Y	1	161	Counter	provided leg trade prices). Number of repeating EventType en-
004	NoEvents	'	1		Counter	tries.
870	NoInstrAttrib	Y	1	162	Counter	Number of repeating InstrAttribType
	Tromself terms					entries.
887	NoUnderlyingStips	Υ	1	163	Counter	Number of underlying stipulation en-
	, , , ,					tries.
1011	MessageEventSource	Υ	1	164	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
F71	TrodoDerrito	NI NI	20	165	Eived C+;	User defined transaction ID. Part of
571	TradeReportID	N	20	165	Fixed String	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	185	Fixed String	Owning business unit name.
					3	Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Υ	6	190	Fixed String	Owning user name.
						Valid characters: A-Z,0-9,\x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	Υ	1	196	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
20026	D . F	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		107	F: I.C. :	7
22036	PartyEnteringTrader	Y	6	197	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
77	PositionEffect	Y	1	203	char	Field is used for T7 position manage-
	T OSITIONE NECE	•	_		citai	ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
	D . D . E					
22401	RootPartyExecuting- Firm	N	5	204	Fixed String	Participant Short Name.
	Firm					Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
22412	RootPartyExecuting-	N	6	209	Fixed String	Owning User Short Name.
	Trader					Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
25007	FreeText1	N	12	215	Fixed String	First free-format text field for
						trader-specific or customer-related
						comments. Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	FreeText2	N	12	227	Fixed String	Second free-format text field for
					-	trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	239	Fixed String	Third free-format text field for
23009	I I GE TEXLO	I V	12	239	i ived Stillig	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
20096	PartyIDTakeUp- TradingFirm	N	5	251	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
1	Account	N	2	256	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
20038	PartyIDPosition- Account	N	32	258	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
20013	PartyIDOrder- OriginationFirm	N	7	290	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	297	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	306	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandling- Inst	N	1	308	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	309	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
309	, ,	N	12	329	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	341	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

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Step	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
change for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20 306 UnderlyingIssuer N 30 374 Fixed String The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E 39040 Pad4 U 4 404 Fixed String not used Cardinality: 0-20 , Record counter: NoLegs 602 >LegSecurityID Y 8 408 signed int Instrument identifier of the leg security. 566 >LegPrice Y 8 416 PriceType User provided leg trade price (not for underlying leg). Cardinality: 0-2, Record counter: No-Events 866 >EventDate Y 4 0 LocalMktDate Bace of event. To be set for TrdType (12) Exchange for Swap [mandatory]. Walue Description 8 Swap Start Date mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used Cardinality: 0-6, Record counter: No-Events Record counter: No	318	UnderlyingCurrency	N	3	371	CurrencyType	Underlying security's currency.
EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20							To be set for TrdType (12) Ex-
Valid characters: A-Z,0-9,\x20							change for Swap [optional]and (1001)
306 UnderlyingIssuer							EFP-Fin Trade [optional].
Security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E							Valid characters: A-Z,0-9,\x20
To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E 39040 Pad4 U 4 404 Fixed String not used <trdinstrmntleggrp> Cardinality: 0-20, Record counter: NoLegs 602 >LegSecurityID Y 8 408 signed int ity. Instrument identifier of the leg security. 566 >LegPrice Y 8 416 PriceType User provided leg trade price (not for underlying leg). <instrumenteventgrp> Cardinality: 0-2, Record counter: NoEvents 866 >EventDate Y 4 0 LocalMktDate Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. 865 >EventType Y 1 4 unsigned int Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp></instrumenteventgrp></trdinstrmntleggrp>	306	Underlyinglssuer	N	30	374	Fixed String	The issuer or name of the underlying
Trade [optional]. Valid characters: \x01-\x7E 39040 Pad4 U 4 404 Fixed String not used 							security.
Valid characters: \x01-\x7E 39040 Pad4							To be set for TrdType (1001) EFP-Fin
39040 Pad4							Trade [optional].
Cardinality: 0-20, Record counter: NoLegs							Valid characters: \x01-\x7E
NoLegs	39040	Pad4	U	4	404	Fixed String	not used
Second Security Se	<trdins< td=""><td>trmntLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter:</td></trdins<>	trmntLegGrp>					Cardinality: 0-20, Record counter:
ty. Solition Soli							NoLegs
Second	602	>LegSecurityID	Υ	8	408	signed int	Instrument identifier of the leg securi-
underlying leg). Cardinality: 0-2, Record counter: No-Events 866							ty.
Cardinality: 0-2, Record counter: No-Events Sevent Sevents Sevent Sevents Sevent	566	>LegPrice	Υ	8	416	PriceType	User provided leg trade price (not for
Sevent S							underlying leg).
Second Sevent Date Y 4 0 Local Mkt Date Date of event. To be set for Trd Type (12) Exchange for Swap [mandatory].	<instrui< td=""><td>mentEventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-2, Record counter: No-</td></instrui<>	mentEventGrp>					Cardinality: 0-2, Record counter: No-
To be set for TrdType (12) Exchange for Swap [mandatory]. 865 >EventType Y 1 4 unsigned int To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							Events
Second Type Y 1 4 Unsigned int Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 9 Swap End Date Swap End Date 1 1 1 1 1 1 1 1 1	866	>EventDate	Υ	4	0	Local Mkt Date	Date of event.
865 >EventType Y 1 4 unsigned int Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							To be set for TrdType (12) Exchange
To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							for Swap [mandatory].
[Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>	865	>EventType	Y	1	4	unsigned int	Code to represent the type of event.
mandatory]. Value Description 8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							To be set for (12) Exchange for Swap
Value Description 8 Swap Start Date 9 Swap End Date 39030 > Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							[Swap_Start_Date, swap_End_date:
8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							mandatory].
8 Swap Start Date 9 Swap End Date 39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							Value Description
39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							
39030 >Pad3 U 3 5 Fixed String not used <instrumentattributegrp> Cardinality: 0-6, Record counter:</instrumentattributegrp>							
<pre><instrumentattributegrp></instrumentattributegrp></pre> Cardinality: 0-6, Record counter:							5 Swap Ziid Bate
	39030	>Pad3	U	3	5	Fixed String	not used
NoInstrAttrib	<instrui< td=""><td>mentAttributeGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-6, Record counter:</td></instrui<>	mentAttributeGrp>					Cardinality: 0-6, Record counter:
NOMETALLID							NoInstrAttrib

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	7	32	Fixed String	Type of stipulation. e.g. to denote
						coupon frequency.
						Pay_Frequency to be set for TrdType
						(12) Exchange for Swap [optional] and
						(1001) EFP-Fin Trade [optional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradelDs
25152	>SRQSRelatedTrade-	Υ	4	0	unsigned int	Trade ID out of a SRQS Negotiation
23132	ID	'	4		unsigned int	Event
						Event
39040	>Pad4	U	4	4	Fixed String	not used

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13.10 TES Execution Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< td=""><td>geHeaderOut></td><td></td><td></td><td></td><td></td><td></td></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10610 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
1050	5 .5.					ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1100				0.1		
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						7 TES Maintenance
002		Y	1	20		
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	ge Body>					
60	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.
1300		Y	4	48	signed int	Product identifier.
1300	ariceoeginentib	<u>'</u>	'	0	3.6.1.54 1111	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Υ	4	52	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	56	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig-
						gered trade
856	TradaDanautTuna	Y	1	66	unsigned int	Identifies the type of trade potifies
030	TradeReportType	ı	1	00	unsigned int	Identifies the type of trade notification.
						Value Description
						2 Accept
54	Side	Y	1	67	unsigned int	Side of the order.
	Side		_	0.	anoigned inc	Value Description
						1 Buy
						2 Sell
						Z Jen
1011	MessageEventSource	Y	1	68	char	Receiver of a message.
						Value Description
						A Broadcast to approver
39030	Pad3	U	3	69	Fixed String	not used

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Derivatives Message Reference	Build 71.490.1.ga-71004090-14

13.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10614 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						8 TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	ge Body>					
48	,	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
32	LastQty	Υ	8	56	Qty	Quantity executed in this fill.
1596	ClearingTradePrice	N	8	64	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	72	Qty	Quantity in clearing notation.
60	TransactTime	Υ	8	80	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	88	signed int	Instrument identifier of the original T7 strategy.
20403	RootPartyIDClientID	N	8	96	unsigned int	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	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	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25161	BasketTrdMatchID	N	8	120	unsigned int	System defined Basket ID
2489	PackageID	Y	4	128	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Υ	4	132	signed int	Product identifier.
1003	TradelD	Y	4	136	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Υ	4	140	LocalMktDate	Business date.
1506	SideTradeID	Y	4	144	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	148	unsigned int	Session ID.
1126	OrigTradelD	N	4	152	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20459	RootParty- IDExecutingUnit	Y	4	156	unsigned int	Business Unit ID.
20412	RootParty- IDExecutingTrader	Y	4	160	unsigned int	Owning User ID.
25026	RootPartyIDClearing- Unit	Y	4	164	unsigned int	Clearing Business Unit ID.
1851	StrategyLinkID	N	4	168	unsigned int	Corresponds to the AllocID/-IndividualAllocID (unique identifier for a TES Trade side).
1649	RelatedSymbol	N	4	172	signed int	Product identifier of the original T7 strategy.
748	TotNumTradeReports	N	4	176	signed int	Number of leg executions of the original strategy order.
28758	NegotiationID	N	4	180	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated- TradelDs	Y	1	184	Counter	Number of SRQS deal records.
39000	Pad1	U	1	185	Fixed String	not used
828	TrdType	N	2	186	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig- gered trade
1227	ProductComplex	N	1	188	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						10 Flexible Simple Instrument

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28587	RelatedProduct-	N	1	189	unsigned int	Instrument type of the orginal T7
20301	Complex	IN	1	109	unsigned int	strategy.
						Value Description
						2 Standard Option Strategy
						Non-Standard Ontion Strate
						3 gy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
54	Side	Y	1	190	unsigned int	Side of the TES trade.
	0.00				3 3 3	Value Description
						1 Buy
						2 Sell
1815	TradingCapacity	N	1	191	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
856	TradeReportType	Υ	1	192	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
						1 Alleged
						5 No/Was (Replaced)
						7 (Locked-In) Trade Break
830	TransferReason	Y	1	193	unsigned int	Identifies the role for which the trade
	Transici (casoli	'	1	155	unsigned int	notification is received.
						Value Description
						1 Owner
						2 Clearer

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	TradePublishIndicator	Y	1	194	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 2 Deferred publication to market 3 Published to market
442	MultiLegReporting- Type	N	1	195	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. Value Description 1 Single instrument 2 Complex instrument
77	PositionEffect	N	1	196	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
28750	MultilegPriceModel	N	1	197	unsigned int	Price decomposition method for legs of a complex instrument. Value Description leg level prices provided by system leg level prices provided by user
23002	OrderAttribute- LiquidityProvision	N	1	198	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23003	OrderAttributeRisk-Reduction	N	1	199	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
25124	ExecutingTrader- Qualifier	N	1	200	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21622	RootParty- IDInvestmentDecision- MakerQualifier	N	1	201	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	202	Fixed String	Accounts to book trades and keep positions on. Valid characters: $1-9$, $\times41$, $\times45$, $\times40$, $\times50$, $\times52$
20438	RootPartyIDPosition- Account	N	32	204	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
1031	CustOrderHandling- Inst	N	1	236	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	237	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	249	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	261	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	273	Fixed String	Participant Short Name. Valid characters: $\x 20, \x 22 - \x 7B, \x 7D, \x 7E$
22412	RootPartyExecuting- Trader	Y	6	278	Fixed String	Owning User Short Name. Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
22404	RootPartyClearing- Firm	Y	5	284	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22421	RootPartyClearing- Organization	N	4	289	Fixed String	Clearing House Short Name. Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
20432	RootParty- IDBeneficiary	N	9	293	Fixed String	Final Beneficiary. Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
20496	RootPartyIDTakeUp- TradingFirm	N	5	302	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20413	RootPartyIDOrder- OriginationFirm	N	7	307	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20473	RootParty- IDExecutionVenue	N	4	314	Fixed String	Market Segment Identification Code Valid characters: \x20,\x22-\x7B,
						\x7D,\x7E
1903	RegulatoryTradeID	N	52	318	Fixed String	TVTIC - Trading Venue Transaction
						Identification Code
						Valid characters: 0-9,A-Z,a-z
26162	BasketSideTrade-	N	20	370	Fixed String	User defined Basket trade ID
20102	ReportID	IN .	20	310	Tixed Stillig	Valid characters: \x01-\x7E
39021	Pad2_1	U	2	390	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradelDs
25152	>SRQSRelatedTrade- ID	Y	4	392	unsigned int	Trade ID out of a SRQS Negotiation Event
39040	>Pad4	U	4	396	Fixed String	not used

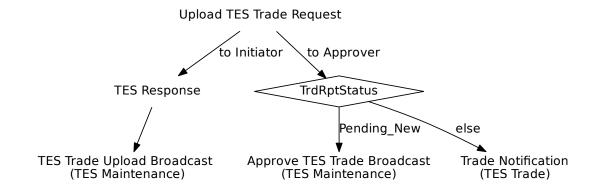
Deutsche Börse Group's T7 Release 7.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 71.490.1.ga-71004090-14

13.12 Upload TES Trade Request

This message is used to upload TES Trades. This message is sent to the service "T7 Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10612 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a
						derivative instrument.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price.
						To be set for TrdType (1004) Trade
						at Market [mandatory].
1860	RelatedTradeQuantity	N	8	64	Qty	Quantity of the related trade.
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	UnderlyingQty	N	8	72	Qty	Nominal value.
						To be set for Trdtype (12) Ex-
						change for Swap [mandatory], (1001)
						EFP-Fin Trade [mandatory]and
						(1002) EFP-Index Futures Trade
						[mandatory].
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
987	UnderlyingSettlement-	N	4	84	LocalMktDate	Date the underlying instrument will
901	Date	IN	7	04	LocalivikiDate	settle.
						To be set for TrdType (1) Echange for
						Swap [optional] and (1001) EFP-Fin
						Trade [optional].
F 40	UnderlyingMaturity-	N.	4	00	I IMI D	
542	Date	N	4	88	LocalMktDate	Underlying security's maturity date.
						To be set for TrdType (1001) EFP-Fin
1056	D.L. IT . LID	N.I	4	00		Trade [mandatory]. Identifier of a related trade.
1856	RelatedTradeID	N	4	92	unsigned int	
						To be set for TrdType (1000) Vola Trade [mandatory].
	RelatedMarket-					Trade [mandatory].
2546	SegmentID	N	4	96	signed int	Identifies a related product.
	Segmentib					To be set for TrdType (1000) Vola
						Trade [mandatory].
28758	NegotiationID	N	4	100	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated-	Y	1	104	Counter	Number of SRQS deal records.
	TradeIDs	·	_			·
39000		U	1	105	Fixed String	not used
828	TrdType	Y	2	106	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market

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1227 ProductComplex	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Value Description 1 Simple instrument 2 Standard Option Strategy 3 Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 9 Strip 10 Flexible Simple Instrument Identifies the type of trade notification. Value Description 0 Submit Submit Value Description 0 Submit On Not Publish Trade 1 Pu	1227	ProductComplex	N	1	108	unsigned int	This field qualifies an instrument type
1 Simple instrument 2 Standard Option Strategy 3 Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument Strip 10 Flexible Simple Instrument Identifies the type of trade notification. Value Description 0 Submit Sub							on T7.
2 Standard Option Strategy 3 Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 856 TradeReportType Y 1 109 unsigned int Identifies the type of trade notification. Value Description 0 Submit 1390 TradePublishIndicator Y 1 110 unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade 1 Publish Trade 555 NoLegs Y 1 111 Counter Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade 555 NoLegs Y 1 112 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries.							Value Description
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 9 Strip 10 Flexible Simple Instrument 10 Flexible Simple I							1 Simple instrument
Section Sect							2 Standard Option Strategy
By 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 9 Strip 10 Flexible Simple Instrument 10 Flexible Si							Non-Standard Option Strate-
S Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument 10 Flexible Simple In							
Book							4 Volatility Strategy
TradeReportType Y 1 109 unsigned int Identifies the type of trade notification. Value Description O Submit							
8 Pack and Bundle 9 Strip 10 Flexible Simple Instrument							6 Inter-Product Spread
9 Strip 10 Flexible Simple Instrument 10 Flexible Simple Instr							7 Standard Future Strategy
10 Flexible Simple Instrument 10							8 Pack and Bundle
Solution							9 Strip
tion. Value Description							10 Flexible Simple Instrument
tion. Value Description	956	Tue de Deur ent Ture	V	1	100	unsigned int	Identifies the type of trade notifies
Value Description 0 Submit	630	TradeReportType	ľ	1	109	unsigned int	
1390 TradePublishIndicator Y 1 110 Unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade							
1390 TradePublishIndicator Y 1 110 unsigned int Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1							
via the market reporting service. Value Description							0 Submit
Value Description 0 Do Not Publish Trade 1 Publish Tra	1390	TradePublishIndicator	Υ	1	110	unsigned int	Indicates if a trade should be reported
28709 NoSideAllocs Y 1 111 Counter Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade							via the market reporting service.
28709 NoSideAllocs Y 1 111 Counter Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade							Value Description
28709 NoSideAllocs Y 1 111 Counter Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade 555 NoLegs Y 1 112 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-							
Service trade. Number of TES trade Service trade. Number of TeS t							1 Publish Trade
Service trade. Number of TES trade Service trade. Number of TeS t							
sides in a TES trade Sides in a TES trade Y 1 112 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-	28709	NoSideAllocs	Y	1	111	Counter	•
S55 NoLegs Y 1 112 Counter Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-							
Grp entries (number of legs for user provided leg trade prices). 864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-					110		
B64 NoEvents Y 1 113 Counter Number of repeating EventType entries.	555	NoLegs	Y	1	112	Counter	
864 NoEvents Y 1 113 Counter Number of repeating EventType entries. 870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-							
870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-	864	NoEvents	V	1	112	Counter	
870 NoInstrAttrib Y 1 114 Counter Number of repeating InstrAttribType entries. 887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-	004	INOEVEILS	'	1	113	Counter	
887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-	870	NoInstrAttrib	Y	1	114	Counter	
887 NoUnderlyingStips Y 1 115 Counter Number of underlying stipulation en-				-		_ 52551	
	887	NoUnderlyingStips	Y	1	115	Counter	
		, 6 1					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25034	SkipValidations	Υ	1	116	unsigned int	Indicator to skip validations.
						Value Description
						0 False
						1 True
939	TrdRptStatus	N	1	117	unsigned int	Trade Report status
						Value Description
						0 Accepted
						4 Pending new
25160	TradePlatform	N	1	118	unsigned int	Indicates trade platform. Can only be
	Trader lationiii		_		a8a	used for EEX
						Value Description
						0 Off-Book
						1 On-Book
29008	HedgeType	N	1	119	unsigned int	Hedging method.
						To be set for TrdType (12) Ex-
						change for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and
						(1002) EFI-Index Futures Trade
						[mandatory].
						Value Description
						0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge
20010	PartyIDSettlement-	N	1	120	unsigned int	ID of settlement location.
	Location				<u> </u>	Value Description
						Clearstrem Banking Frank-
						furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
571	TradeReportID	N	20	121	Fixed String	User defined transaction ID. Part of
	aderteportib	"	_0		i mod otimig	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
28583	TradeReportText	N	20	141	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
309	UnderlyingSecurityID	N	12	161	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	173	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	203	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	206	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
39040	Pad4	U	4	236	Fixed String	not used
<sidea< td=""><td>llocExtGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-30, Record counter: NoSideAllocs</td></sidea<>	llocExtGrp>					Cardinality: 1-30, Record counter: NoSideAllocs
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.
20003	>PartyIDClientID	N	8	248	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyIdInvestment- DecisionMaker	N	8	256	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	>ExecutingTrader	N	8	264	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting
			_			from the order.
22001	>IndividualAllocID >PartyExecutingFirm	Y	5	272	unsigned int Fixed String	owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting- Trader	Y	6	281	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	287	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1840	>TradeAllocStatus	U	1	288	unsigned int	not used
1815		N	1	289	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker
77	>PositionEffect	Z	1	290	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	>OrderAttribute- LiquidityProvision	N	1	291	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
25124	>ExecutingTrader- Qualifier	N	1	292	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21222	>PartyldInvestment- DecisionMaker- Qualifier	N	1	293	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
23003	>OrderAttributeRisk-Reduction	N	1	294	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
1	>Account	N	2	295	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	>PartyIDPosition- Account	N	32	297	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
20096	>PartyIDTakeUp- TradingFirm	N	5	329	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	334	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: $\xspace \xspace \$
25008	>FreeText2	N	12	346	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	358	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: $\xspace \xspace \$
20013	>PartyIDOrder- OriginationFirm	N	7	370	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	377	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	386	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling- Inst	N	1	388	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	389	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 Of-
						fice). Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
39070	>Pad7	U	7	409	Fixed String	not used
<trdins< td=""><td>strmntLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></trdins<>	strmntLegGrp>					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).
<instrui< td=""><td>mentEventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-2, Record counter: No-Events</td></instrui<>	mentEventGrp>					Cardinality: 0-2, Record counter: No-Events
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value Description 8 Swap Start Date 9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<instrui< td=""><td>mentAttributeGrp></td><td>Cardinality: 0-6, Record counter: NoInstrAttrib</td></instrui<>	mentAttributeGrp>	Cardinality: 0-6, Record counter: NoInstrAttrib				

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	7	32	Fixed String	Type of stipulation. e.g. to denote
						coupon frequency.
						Pay_Frequency to be set for TrdType
						(12) Exchange for Swap [optional] and
						(1001) EFP-Fin Trade [optional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradelDs
25152	>SRQSRelatedTrade-	Υ	4	0	unsigned int	Trade ID out of a SRQS Negotiation
23132	ID	'	4		unsigned int	Event
						Event
39040	>Pad4	U	4	4	Fixed String	not used

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Derivatives Message Reference	Build 71.490.1.ga-71004090-14

13.13 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></messageheaderout>									
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10613 (Trade-			
						${\sf CaptureReport,\ MsgType} = {\sf AE})$			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td colspan="9"><rbcheader></rbcheader></td></rbch<>	<rbcheader></rbcheader>								
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-			
						signed to a non-order related T7 ETI			
						data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system			
						during broadcast subscription in order			
						to link broadcasts to the related sub-			
						scription.			
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.			
						Belongs to the scope of Service Avail-			
						ability and Retransmit requests.			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.			
						Value Description			
						0 False			
						1 True			
1180	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						7 TES Maintenance			
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39070		U	7	33	Fixed String	not used			
	ge Body>		_						
48	,	Y	8	40	signed int	Instrument identifier.			
31	LastPx	Y	8	48	PriceType	Price of TES trade.			

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cement, the time trade was conclud- bystem. There is a dation of Time of the T7 back-end. amp. associate with a nt. pe (1001) EFP-Fin
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ed trade. Type (1000) Vola
action. ng instru pe (1) Ed d (1001)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28758	NegotiationID	N	4	132	unsigned int	ID of a SRQS negotiation
25174	NoSRQSRelated- TradelDs	Y	1	136	Counter	Number of SRQS deal records.
39000	Pad1	U	1	137	Fixed String	not used
828	TrdType	Y	2	138	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1004 Trade at Market
1227	ProductComplex	N	1	140	unsigned int	This field qualifies an instrument type on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
856	TradeReportType	Y	1	141	unsigned int	Identifies the type of trade notification.
						Value Description
						2 Accept
						0 Submit
1390	TradePublishIndicator	Y	1	142	unsigned int	Indicates if a trade should be reported via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25160	TradePlatform	Y	1	143	unsigned int	Indicates trade platform. Can only be used for EEX
						Value Description
						0 Off-Book
						1 On-Book
28709	NoSideAllocs	Y	1	144	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	145	Counter	Number of repeating TrdInstrmntLeg- Grp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	146	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	147	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Υ	1	148	Counter	Number of underlying stipulation entries.
29008	HedgeType	N	1	149	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value Description 0 Duration Hedge 1 Nominal Hedge 2 Price Factor Hedge
20010	PartyIDSettlement- Location	N	1	150	unsigned int	ID of settlement location. Value Description Clearstrem Banking Frankfurt Clearstrem Banking Luxemburg 3 CLS Group 4 Euroclear

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1011	MessageEventSource	Υ	1	151	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
571	TradeReportID	N	20	152	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
	D. J.D. J. E. J. J. J.					Valid characters: \x01-\x7E
22401	RootPartyExecuting- Firm	N	5	172	Fixed String	Participant Short Name.
						Valid characters: $\x20,\x22-\x7B,$
						\x7D,\x7E
22412	RootPartyExecuting-	N	6	177	Fixed String	Owning User Short Name.
	Trader				_	Valid characters: $\x20,\x22-\x7B,\$
						\x7D,\x7E
309	UnderlyingSecurityID	N	12	183	ISIN	Underlying security's ID (ISIN).
						To be set for TrdType (1001) EFP-Fin
						Trade [mandatory].
						Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurity-	N	30	195	Fixed String	Description of the Underlying security.
	Desc				_	To be set for TrdType (1001) EFP-Fin
						Trade [optional].
						Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	225	CurrencyType	Underlying security's currency.
						To be set for TrdType (12) Ex-
						change for Swap [optional]and (1001)
						EFP-Fin Trade [optional].
						Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	228	Fixed String	The issuer or name of the underlying
						security.
						To be set for TrdType (1001) EFP-Fin
						Trade [optional]. Valid characters: \x01-\x7E
39060	Pad6	U	6	258	Fixed String	not used
	Fado llocExtGrp>			230	i ixed Stillig	Cardinality: 1-30, Record counter:
SideA	iioczniorp>					NoSideAllocs
80	>AllocQty	Υ	8	264	Qty	Quantity of the particular trade side
						in the TES trade.
	I .					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	>PartyIDClientID	N	8	272	unsigned int	Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyldInvestment- DecisionMaker	N	8	280	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	288	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
467	>IndividualAllocID	Υ	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
54	>Side	Y	1	311	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1840	>TradeAllocStatus	Y	1	312	unsigned int	Status of an allocation in a T7 Entry Service trade. Value Description 1 Pending 2 Approved 3 Auto Approved 4 Uploaded 5 Canceled

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	>TradingCapacity	Y	1	313	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 MarketMaker
77	>PositionEffect	Y	1	314	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
23002	>OrderAttribute- LiquidityProvision	N	1	315	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
25124	>ExecutingTrader- Qualifier	N	1	316	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	Qualifier	N	1	317	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
23003	>OrderAttributeRisk-Reduction	N	1	318	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
1	>Account	N	2	319	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
20038	>PartyIDPosition- Account	N	32	321	Fixed String	'Flexible Account' information. Valid characters: $\x 20, \x 30-\x 39, \x 41-\x 5A$
20096	>PartyIDTakeUp- TradingFirm	N	5	353	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	358	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: $\x 20, \x 23 - \x 25, \x 28 - \x 2A, \x 2C - \x 3B, \x 3F, \x 41 - \x 5F, \x 61 - \x 7B, \x 7D, \x 7E$

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	>FreeText2	N	12	370	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	382	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-	N	7	394	Fixed String	External Member ID.
20010	OriginationFirm	'`	·		r med otring	Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	401	Fixed String	Final Beneficiary
	2 r di tyi B Benenelary					Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	410	Fixed String	Country code.
	,				8	Valid characters: \x01-\x7E
1001	>CustOrderHandling-			440	F. 1.C. 1	
1031	Inst	N	1	412	Fixed String	Identifies the source of an order, in ac-
						cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Valid characters: \x20,\x22-\x7B,
2404	S. C. C. P. C. T. I.	N.I.	20	412	Fired Ctains	\x7D,\x7E
2404	>ComplianceText	N	20	413	Fixed String	This field is used to provide additional
						regulatory information (according to respective rules & regs, circulars and/-
						or bilateral coordination between par-
						ticipant and Trading Surveillance Of-
						fice).
						Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
39070	>Pad7	U	7	433	Fixed String	not used
	trmntLegGrp>		,	1.55	7 IACG String	Cardinality: 0-20, Record counter:
Trains	commerce or p					NoLegs
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg securi-
	, _000000000000000000000000000000000000					ty.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
			-		7 7 7 7 7	underlying leg).
<instrui< td=""><td> mentEventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-2, Record counter: No-</td></instrui<>	 mentEventGrp>					Cardinality: 0-2, Record counter: No-
	,					Events

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	>EventDate	Y	4	0	LocalMktDate	Date of event.
	Zveniebute				2000	To be set for TrdType (12) Exchange
						for Swap [mandatory].
865	>EventType	Υ	1	4	unsigned int	Code to represent the type of event.
	/, / / -					To be set for (12) Exchange for Swap
						[Swap_Start_Date, swap_End_date:
						mandatory].
						Value Description
						8 Swap Start Date
						9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<instru< td=""><td> mentAttributeGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-6, Record counter:</td></instru<>	 mentAttributeGrp>					Cardinality: 0-6, Record counter:
	·					NoInstrAttrib
871	>InstrAttribType	Υ	1	0	unsigned int	Code to represent the type of instru-
						ment attribute.
						To be set for TrdType (12) Ex-
						change for Swap[Swap,Customer_1,
						Swap_Customer_2 Variable_Rate,
						Offset_to-the_variable_coupon_rate:
						optional], (1001) EFP-Fin
						Trade [Coupon_Rate: option-
						al]and (1002) EFP-Index Futures
						Trade[Cash_Basket_Reference:
						mandatory].
						Value Description
						5 Variable rate
						100 Coupon rate
						Offset to the variable coupon
						101 rate
						102 Swap Customer 1
						103 Swap Customer 2
						104 Cash Basket Reference
070		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	20	-	E I.C	Au il a di di di
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the
						InstrAttribType field.
						To be set for TrdTyp (12) Ex-
						change for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002)
						EFP-Index Futures Trade [mandato-
						ry].
						Valid characters: \x01-\x7E
						valid Cital actels. \XUI-\XIE

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	33	Fixed String	not used
<under< td=""><td>lyingStipGrp></td><td>Cardinality: 0-1, Record counter:</td></under<>	lyingStipGrp>	Cardinality: 0-1, Record counter:				
						NoUnderlyingStips
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value.
						To be set for TrdType (12) Ex-
						change for Swap [optional] and (1001)
						EFP-Fin Trade [optional].
						Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote
						coupon frequency.
						Pay_Frequency to be set for TrdType
						(12) Exchange for Swap [optional] and
						(1001) EFP-Fin Trade [optional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used
<srqs< td=""><td>RelatedTradeIDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter:</td></srqs<>	RelatedTradeIDGrp>					Cardinality: 0-12, Record counter:
						NoSRQSRelatedTradelDs
25152	>SRQSRelatedTrade-	Υ	4	0	unsigned int	Trade ID out of a SRQS Negotiation
25152	ID	'	•		ansigned int	Event
39040	>Pad4	U	4	4	Fixed String	not used
	1				0	

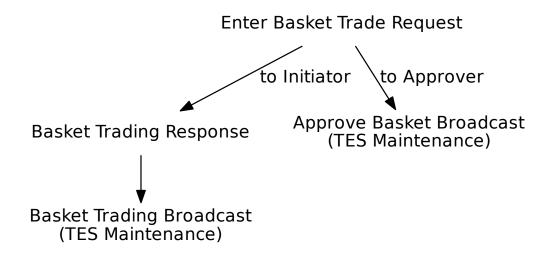
Deutsche Börse Group's T7 Release 7.1
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14 Basket Trading

14.1 Enter Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10620 (Trade-
						MatchReport,MsgType=DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
200	MaturityMonthYear	Y	4	28	LocalMonthYear	M tbnth year code for expiry YYYYMM

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	32	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
856	TradeReportType	Υ	1	34	unsigned int	Type of Trade Report
						Value Description
						0 Submit
25173	BasketTradeReport-	Y	1	35	unsigned int	Basket operation
	Type					Value Description
						0 Submit
25165	NoBasketRootParty-	Υ	1	36	Counter	Number of Basket Root Parties
20100	Grps					
1889		Υ	1	37	Counter	Number of instrument match sides
25169		Y	1	38	Counter	Number of trade match sides
25168	BasketTradeReport-	N	20	39	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E
571	TradeReportID	N	20	59	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39000		U	1	79	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 2-2, Record counter:</td></baske<>	tRootPartyGrp>					Cardinality: 2-2, Record counter:
	D . D . C .					NoBasketRootPartyGrps
1122	>RootPartySub-	Υ	2	80	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
22417	>RootPartyContra-	Y	5	82	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z,0-9,\x20
22437	>RootPartyContra-	Y	6	87	Fixed String	The identifier of the trader counter-
22451	Trader	'		01	i incu Juliig	party.
						Valid characters: A-Z,0-9,\x20
26165	>BasketSideTrade-		00	00	F: 10:1	
26162	ReportID	N	20	93	Fixed String	User defined Basket trade ID
						Valid characters: \x01-\x7E

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ıag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	113	Fixed String	not used
<instrmt< td=""><td>tMatchSideGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter:</td></instrmt<>	tMatchSideGrp>					Cardinality: 1-99, Record counter:
						NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.
						To be set for TrdType (1004) Trade
						at Market [mandatory].
	>PackageID	U	4	32	unsigned int	not used
1898	>SideMarket-	Υ	4	36	signed int	Product ID
	SegmentID	N.I.	4	40		ID (CDOC
	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation
25152	>SRQSRelatedTrade-	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation
	ID					Event
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported
	Indicator				_	via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
						Deferred publication to mar-
						2 ket
						3 Published to market
						- Tubilistica to market
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25163	>EffectOnBasket	Y	1	53	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID.
20060	. D. IC	- 11		74	E: .1.C. :	Valid characters: \x01-\x7E
	>Pad6	U	6	74	Fixed String	not used
<basket< td=""><td>tSideAllocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-198, Record counter: NoBasketSideAlloc</td></basket<>	tSideAllocGrp>					Cardinality: 1-198, Record counter: NoBasketSideAlloc
90	> All = =O+ :	Υ	8	0	Otro	Quantity of the particular trade side
00	>AllocQty	Ť	0		Qty	in the TES trade.
467	>IndividualAllocID	U	4	8	unsigned int	not used
803		Y	2	12	unsigned int	Party sub-type
	7 arty Subil Type	'	_	12	ansigned int	
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	14	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25166	>InstrmtMatchSideID	Υ	1	15	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
1840	>TradeAllocStatus	U	1	16	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-	Y	6	22	Fixed String	Owning user name.
	Trader					Valid characters: A-Z,0-9,\x20
39040	>Pad4	U	4	28	Fixed String	not used

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14.2 Basket Trading Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10624 (Trade-
						MatchReportAck,MsgType=DD)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a
						Basket transaction
571	TradeReportID	N	20	36	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E

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14.3 Basket Trading Broadcast

September Sept	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field.	< Messa	geHeaderOut>					
sage layout. Value: 10625 (Trade-MatchReport, MsgType = DC) 39020 Pad2	9	BodyLen	Y	4	0	unsigned int	, ,
MatchReport, MsgType = DC	28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
39020 Pad2							sage layout. Value: 10625 (Trade-
SendingTime							MatchReport,MsgType=DC)
SendingTime	39020	Pad2	U	2	6	Fixed String	not used
ApplSeqNum	<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
Signed to a non-order related T7 ETI data stream.	52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
Section Sect	1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
28727 ApplSubID							signed to a non-order related T7 ETI
during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Indicates an ETI data stream. Value Description 7 TES Maintenance 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body> 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID							data stream.
to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body> 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID	28727	ApplSubID	N	4	24	unsigned int	' '
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System defined Basket ID System defined Bask							
Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 7 TES Maintenance 1 Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body>** 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID							·
ApplResendFlag	5948	PartitionID	Y	2	28	unsigned int	
1352 ApplResendFlag							
Value Description							
180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance	1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <message body=""> 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID</message>							Value Description
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 7 TES Maintenance							0 False
Value Description TES Maintenance							1 True
Value Description TES Maintenance	1100						LI VICE CONTRACTOR
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 TES Maintenance Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message Message Body> 25161 BasketTrdMatchID Y 8 40 40 40 40 40 40 41 41 41 42 43 44 44 44 44 44 44 44 44	1180	AppIID	Y	1	31	unsigned int	
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used Message Body">Message Body 25161 BasketTrdMatchID Y 8 40 unsigned int System defined Basket ID							
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <a body"="" href="M</td><td></td><td></td><td></td><td></td><td></td><td></td><td>7 TES Maintenance</td></tr><tr><td>last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <a #"="" href="M</td><td>002</td><td></td><td>V</td><td>1</td><td>20</td><td></td><td>Indicates whaten this mass is the</td></tr><tr><td>messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <a body"="" href="</td><td>893</td><td>LastFragment</td><td>Y</td><td>1</td><td>32</td><td>unsigned int</td><td>_ </td></tr><tr><td>transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <a #"="" href="Mes</td><td></td><td></td><td></td><td></td><td></td><td></td><td>. ,</td></tr><tr><td> Value Description 1 Last Message Sample Description 1 Last Message Description Description 1 Last Message Description Description</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>39070 Pad7 U 7 33 Fixed String not used 							
39070 Pad7 U 7 33 Fixed String not used							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Υ	4	60	signed int	Product identifier.
200	MaturityMonthYear	Υ	4	64	LocalMonthYear	Month year code for expiry YYYYMM
828	TrdType	Y	2	68	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report
						Value Description
						0 Submit
						2 Accept
						5 No/Was (Replaced)
25173	BasketTradeReport-	Y	1	71	unsigned int	Basket operation
	Type					Value Description
						0 Submit
						4 Addendum
						5 No/Was (Substitute)
1011	MessageEventSource	Y	1	72	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
25171	NoBasketRootParty-	Υ	1	73	Counter	Number of Basket Root Parties
1000	GrpsBC	Y	1	74	Country	Number of instrument match sides
1889 25169	NoInstrmtMatchSides	Y	1	75	Counter Counter	Number of instrument match sides
25109	NoBasketSideAlloc	Ť	1	75	Counter	Number of trade match sides
25168	BasketTradeReport- Text	N	20	76	Fixed String	User defined text message field
	TEXT					Valid characters: \x01-\x7E
571	TradeReportID	N	20	96	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
			_	.		Valid characters: \x01-\x7E
39040		U	4	116	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 3-3, Record counter:</td></baske<>	tRootPartyGrp>					Cardinality: 3-3, Record counter:
						NoBasketRootPartyGrpsBC

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	>ProductComplex	Υ	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported
	Indicator					via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID.
	,				3. 3. 8	Valid characters: \x01-\x7E
39060	>Pad6	U	6	74	Fixed String	not used
<basket< td=""><td>tSideAllocGrp></td><td></td><td></td><td>'</td><td></td><td>Cardinality: 1-198, Record counter:</td></basket<>	tSideAllocGrp>			'		Cardinality: 1-198, Record counter:
						NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467		Υ	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	14	unsigned int	Side of the order.
	Jue	'	1		unsigned int	Value Description
						· ·
						1 Buy 2 Sell
						2 Sell
25166	>InstrmtMatchSideID	Υ	1	15	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1840	>TradeAllocStatus	Υ	1	16	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						1 Pending
						2 Approved
						3 Auto Approved
						4 Uploaded
						5 Canceled
22001	>PartyExecutingFirm	Υ	5	17	Fixed String	Owning business unit name.
						Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting-	Υ	6	22	Fixed String	Owning user name.
22012	Trader	'	U	22	Tixed Stillig	
						Valid characters: A-Z,0-9,\x20
39040	>Pad4	U	4	28	Fixed String	not used

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Derivatives Message Reference

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14.4 Approve Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10627 (Trade-MatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.
1181	_	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 7 TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
856	TradeReportType	Y	1	66	unsigned int	Type of Trade Report
						Value Description
						2 Accept
	D 1 .T 1 D .					
25173	BasketTradeReport- Type	Y	1	67	unsigned int	Basket operation
	Туре					Value Description
						0 Submit
						4 Addendum
						5 No/Was (Substitute)
1011	MessageEventSource	Y	1	68	char	Receiver of a message.
						Value Description
						A Broadcast to approver
25169	NoBasketSideAlloc	Y	1	69	Counter	Number of trade match sides
	NoBasketRootParty-					
25165	Grps	Y	1	70	Counter	Number of Basket Root Parties
20007	PartyIDEnteringFirm	Y	1	71	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
22036	PartyEnteringTrader	Y	6	72	Fixed String	The entering user
	D 1 .T 1 D .					Valid characters: A-Z,0-9,\x20
25168	BasketTradeReport- Text	N	20	78	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E
571	TradeReportID	N	20	98	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
			_			Valid characters: \x01-\x7E
39020		U	2	118	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 2-2, Record counter:</td></baske<>	tRootPartyGrp>					Cardinality: 2-2, Record counter:
						NoBasketRootPartyGrps

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1122	>RootPartySub- IDType	Υ	2	120	unsigned int	RootParty sub-type
	Потуре					Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
22417	>RootPartyContra-	Y	5	122	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z,0-9,\x20
22437	>RootPartyContra-	Y	6	127	Fixed String	The identifier of the trader counter-
22431	Trader	ı	U	121	Tixed String	party.
						Valid characters: A-Z,0-9,\x20
	>BasketSideTrade-					,
26162	ReportID	N	20	133	Fixed String	User defined Basket trade ID
	•			1	<u> </u>	Valid characters: \x01-\x7E
	>Pad7	U	7	153	Fixed String	not used
<baske< td=""><td>tSideAllocExtBCGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-198, Record counter:</td></baske<>	tSideAllocExtBCGrp>					Cardinality: 1-198, Record counter:
90	> All = = O+ .	V	0	0	Otra	NoBasketSideAlloc
00	>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	,	Y	8	16	PriceType	Price of this fill.
483		N	8	24	UTCTimestamp	Time of Commencement, the time
403	> Transbku i iiile	IN	O	24	OTCTIMESTAMP	when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
2589	>RelatedClosePrice	N	8	32	floatDecimal6	User defined index price.
	,					To be set for TrdType (1004) Trade
						at Market [mandatory].
2489	>PackageID	Υ	4	40	unsigned int	Identifier for a T7 Entry Service trade
	_					i.e. TES trade ID.
1898	>SideMarket-	Y	4	44	signed int	Product ID
1090	SegmentID	ī	4	44	signed int	Froduct 1D
70	>AllocID	Y	4	48	unsigned int	Unique identifier for a TES Trade side.
28758	>NegotiationID	N	4	52	unsigned int	ID of a SRQS negotiation
25152	>SRQSRelatedTrade- ID	N	4	56	unsigned int	Trade ID out of a SRQS Negotiation Event

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1008	>SideTrdSubTyp	Υ	2	60	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
803	>PartySubIDType	Y	2	62	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
	Cul	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	C 4		C: L C: L
54	>Side	Y	1	64	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
77	>PositionEffect	Y	1	65	char	Field is used for T7 position manage-
	, . coo		_		21121	ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
25163	>EffectOnBasket	N	1	66	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
1815	> Totalin of a section	Y	1	67	unsigned int	This field designates if the trader is
1015	>TradingCapacity	1	1	07	unsigned int	acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 MarketMaker
1840	>TradeAllocStatus	Y	1	68	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						2 Approved

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	>ProductComplex	Υ	1	69	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	70	unsigned int	Indicates if a trade should be reported
1000	Indicator		_		ansigned int	via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
22001	>PartyExecutingFirm	Y	5	71	Fixed String	Owning business unit name.
22001	/ artyLxecutingi iiiii	'		' -	Tixed String	Valid characters: A-Z,0-9,\x20
	>PartyExecuting-					
22012	Trader	Y	6	76	Fixed String	Owning user name.
	Trade:					Valid characters: A-Z,0-9,\x20
1	>Account	N	2	82	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9,\x41,\x45,\x47,
						\x4D,\x50,\x52
25007	>FreeText1	N	12	84	Fixed String	First free-format text field for
						trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
25000	. F. T. 10	N.	10	06	Fired Chrises	\x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	96	Fixed String	Second free-format text field for
						trader-specific or customer-related comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	108	Fixed String	Third free-format text field for
23003	/ FIGG TEXTS	14	12	100	Tixed Juling	trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
000=	>PartyIDTakeUp-		_	4.5-	F	
20096	TradingFirm	N	5	120	Fixed String	Take-up Member Short Name.
						Valid characters: A-Z,0-9,\x20

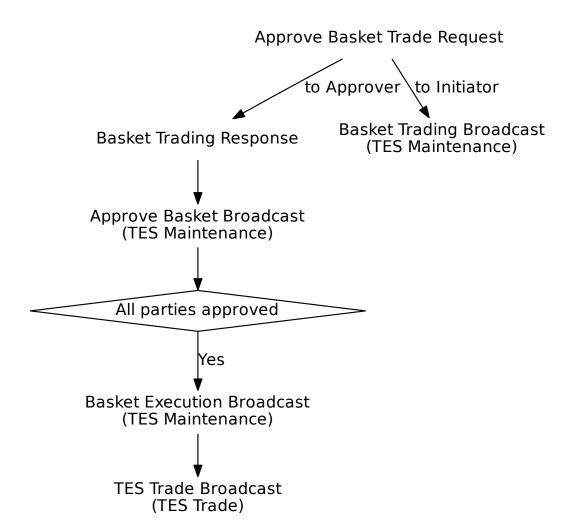
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	>PartyIDOrder- OriginationFirm	N	7	125	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	132	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20038	>PartyIDPosition- Account	N	32	141	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
20075	>PartyIDLocationID	N	2	173	Fixed String	Country code. 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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	·	N	20	176	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
39040	>Pad4	U	4	196	Fixed String	not used

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14.5 Approve Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
1122	RootPartySubIDType	Y	2	40	unsigned int	RootParty sub-type
						Value Description
						4001 Buyer
						4002 Seller
828	TrdType	Y	2	42	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
856	TradeReportType	Y	1	44	unsigned int	Type of Trade Report
						Value Description
						2 Accept
25169	NoBasketSideAlloc	Υ	1	45	Counter	Number of trade match sides
25168	BasketTradeReport-	N	20	46	Fixed String	User defined text message field
25100	Text	"	20	10	Tixed String	Valid characters: \x01-\x7E
571	TradeReportID	N	20	66	Fixed String	User defined transaction ID. Part of
0,1	Traderreportib		20		Tixed String	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
	BasketSideTrade-					, ,
26162	ReportID	N	20	86	Fixed String	User defined Basket trade ID
20000			-	100	F: 10:	Valid characters: \x01-\x7E
39060		U	6	106	Fixed String	not used
<baske< td=""><td>tSideAllocExtGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-198, Record counter:</td></baske<>	tSideAllocExtGrp>					Cardinality: 1-198, Record counter:
				4.5		NoBasketSideAlloc
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side
						in the TES trade.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003		N N	8	120	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or
20122	>PartyldInvestment- DecisionMaker	N	8	128	unsigned int	Market Making, the Client Identifier field may remain empty. Investment decision within firm (ES-
						MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	136	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
2489	>PackageID	Y	4	144	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	148	signed int	Product ID
70	>AllocID	Υ	4	152	unsigned int	Unique identifier for a TES Trade side.
54	>Side	Y	1	156	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
77	>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. Value Description C Close O Open

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23003	>OrderAttributeRisk-Reduction	N	1	162	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
22001	>PartyExecutingFirm	Y	5	163	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting- Trader	Y	6	168	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
1	>Account	N	2	174	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52
25007	>FreeText1	N	12	176	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F, \x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	188	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	200	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: $\x 20,\x 23-\x 25,\x 28-\x 24,\x 2C-\x 3B,\x 3F,\x 41-\x 5F,\x 61-\x 7B,\x 7D,\x 7E$
20096	>PartyIDTakeUp- TradingFirm	N	5	212	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	>PartyIDOrder- OriginationFirm	N	7	217	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	224	Fixed String	Final Beneficiary
						Valid characters: A-Z,0-9,\x20
20038	>PartyIDPosition- Account	N	32	233	Fixed String	'Flexible Account' information. Valid characters: $\x20,\x30-\x39,\x41-\x5A$
20075	>PartyIDLocationID	N	2	265	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling- Inst	N	1	267	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. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	>ComplianceText	N	20	268	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E

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14.6 Basket Execution Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	geHeaderOut>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10628 (Trade-			
						MatchReport, MsgType = DC)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td colspan="9"><rbcheader></rbcheader></td></rbch<>	<rbcheader></rbcheader>								
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.			
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 7 TES Maintenance			
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
< Messa	ge Body>								
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID			
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.			

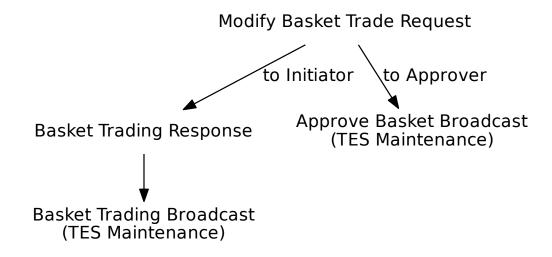
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						1010 Basket of Equity Total Return Futures
856	TradeReportType	Y	1	66	unsigned int	Type of Trade Report
						Value Description
						2 Accept
1889	NoInstrmtMatchSides	Υ	1	67	Counter	Number of instrument match sides
1011	MessageEventSource	Y	1	68	char	Receiver of a message.
						Value Description
						A Broadcast to approver
	D. L.C.LT. L					
26162	BasketSideTrade- ReportID	N	20	69	Fixed String	User defined Basket trade ID
	Reportio					Valid characters: \x01-\x7E
39070	Pad7	U	7	89	Fixed String	not used
<baske< td=""><td>tExecGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter: NoInstrmtMatchSides</td></baske<>	tExecGrp>					Cardinality: 1-99, Record counter: NoInstrmtMatchSides
2489	>PackageID	Y	4	96	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	100	signed int	Product ID
70	>AllocID	Y	4	104	unsigned int	Unique identifier for a TES Trade side.
1008	>SideTrdSubTyp	Y	2	108	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
39020	>Pad2	U	2	110	Fixed String	not used
39020	>rau∠	U		110	rixeu String	HOL USEC

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14.7 Modify Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10621 (Trade-				
						${\sf MatchReport,\ MsgType} = {\sf DC)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	<requestheader></requestheader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	ge Body>									
25161	${\sf BasketTrdMatchID}$	Y	8	24	unsigned int	System defined Basket ID				
25167	BasketExecID	Υ	4	32	unsigned int	System generated transaction ID for a				
						Basket transaction				
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.				
200	MaturityMonthYear	Υ	4	40	LocalMonthYear	CMbnth year code for expiry YYYYMM				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	44	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
856	TradeReportType	Υ	1	46	unsigned int	Type of Trade Report
						Value Description
						5 No/Was (Replaced)
25165	NoBasketRootParty-	Y	1	47	Counter	Number of Basket Root Parties
23103	Grps	'		71	Counter	Trumber of Basket Root Fairles
1889	NoInstrmtMatchSides	Y	1	48	Counter	Number of instrument match sides
25169	NoBasketSideAlloc	Y	1	49	Counter	Number of trade match sides
25168	BasketTradeReport-	N	20	50	Fixed String	User defined text message field
	Text		_0			Valid characters: \x01-\x7E
571	TradeReportID	N	20	70	Fixed String	User defined transaction ID. Part of
					3	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39060	Pad6	U	6	90	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td>-</td><td>Cardinality: 2-2, Record counter:</td></baske<>	tRootPartyGrp>				-	Cardinality: 2-2, Record counter:
						NoBasketRootPartyGrps
1122	>RootPartySub-	Υ	2	96	unsigned int	RootParty sub-type
1122	IDType	'		90	unsigned int	
						Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
	>RootPartyContra-					
22417	Firm	Y	5	98	Fixed String	The identifier of the member counter-
	1 11111					party institution.
						Valid characters: A-Z,0-9,\x20
22437	>RootPartyContra-	Y	6	103	Fixed String	The identifier of the trader counter-
	Trader				3. 3. 8	party.
						Valid characters: A-Z,0-9,\x20
06166	>BasketSideTrade-	N.	00	100	Et . I.C. :	· ·
26162	ReportID	N	20	109	Fixed String	User defined Basket trade ID
20070	D 17	- 11	7	100	Et al Cutton	Valid characters: \x01-\x7E
39070		U	7	129	Fixed String	not used
< instrm	tMatchSideGrp>					Cardinality: 1-99, Record counter: NoInstrmtMatchSides
48	> Socurity ID	Υ	8	0	signed int	Instrument identifier.
	,					
31	>LastPx	Y	8	8	PriceType	Price of this fill.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
2589	>RelatedClosePrice	U	8	24	floatDecimal6	not used
2489	>PackageID	N	4	32	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1898	>SideMarket-	Y	4	36	signed int	Product ID
	SegmentID					
	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation
25152	>SRQSRelatedTrade-	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation
	ID					Event
1008	>SideTrdSubTyp	Υ	2	48	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
						2001 Hade at Warket
1227	>ProductComplex	Υ	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Υ	1	51	unsigned int	Indicates if a trade should be reported
1550	Indicator	'	_	31	unsigned int	via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-
20200	> motimeteraterioracio	·	-	0_	anoignou inc	SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	Υ	1	53	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
39060	>Pad6	U	6	74	Fixed String	not used
<basket.< td=""><td>SideAllocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-198, Record counter:</td></basket.<>	SideAllocGrp>					Cardinality: 1-198, Record counter:
						NoBasketSideAlloc

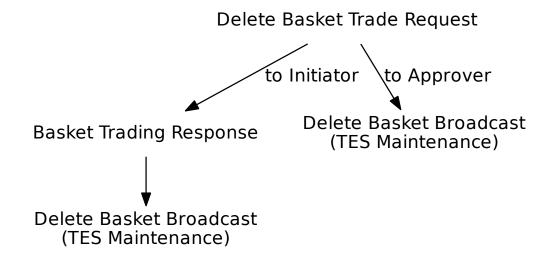
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	N	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
			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

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14.8 Delete Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10622 (Trade-				
						MatchReport,MsgType=DC)				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td colspan="8"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></messa<>	ge Body>									
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID				
25167	BasketExecID	Υ	4	32	unsigned int	System generated transaction ID for a				
						Basket transaction				
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	40	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
956	Tue de Deur ent Ture	Y	1	42	unsigned int	Type of Trade Depart
856	TradeReportType	T	1	42	unsigned int	Type of Trade Report
						Value Description
						6 Trade Report Cancel
571	TradeReportID	N	20	43	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39000	Pad1	U	1	63	Fixed String	not used

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Derivatives Message Reference							

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14.9 Delete Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10626 (Trade-MatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 7 TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					
25161	${\sf BasketTrdMatchID}$	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.

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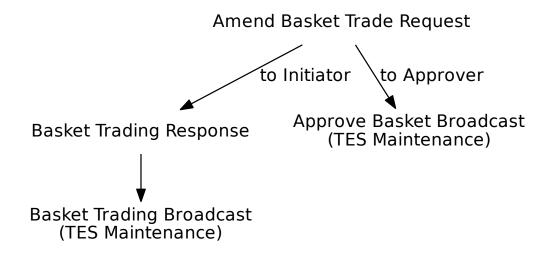
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Y	4	60	unsigned int	System generated transaction ID for a
						Basket transaction
828	TrdType	Y	2	64	unsigned int	Type of TES trade.
						Value Description
						1010 Basket of Equity Total Re-
						turn Futures
285	DeleteReason	Y	1	66	unsigned int	Reason for deletion.
203	Deleterreason	'	1		unsigned int	Value Description
						Deletion via the TES Delete
						100 Request
						Automatic deletion due to
						TES Activity State Change
						Automatic deletion due to in-
						strument expiration
						Deletion caused by Clear-
						ing/Risk stop
						Deletion caused by Trading
						stop 105 Deletion of Instrument
						106 Suspension of Instrument
						Deletion caused by a
						107 pre-trade risk event
1011	MessageEventSource	Y	1	67	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
	BasketTradeReport-					
25168	Text	N	20	68	Fixed String	User defined text message field
						Valid characters: \x01-\x7E
571	TradeReportID	N	20	88	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
	BasketSideTrade-					Valid characters: \x01-\x7E
26162	ReportID	N	20	108	Fixed String	User defined Basket trade ID
	TOPOLID					Valid characters: \x01-\x7E

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14.10 Amend Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	geHeaderIn>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10629 (Trade-				
						${\sf MatchReport,\ MsgType} = {\sf DC)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	<requestheader></requestheader>									
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	ge Body>									
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID				
25167	BasketExecID	Υ	4	32	unsigned int	System generated transaction ID for a				
						Basket transaction				
1300	MarketSegmentID	Υ	4	36	signed int	Product identifier.				
200	MaturityMonthYear	Y	4	40	LocalMonthYear	Month year code for expiry YYYYMM				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	44	unsigned int	Type of TES trade.
						Value Description
						Basket of Equity Total Re-
						turn Futures
856	TradeReportType	Y	1	46	unsigned int	Type of Trade Report
						Value Description
						0 Submit
25173	BasketTradeReport-	Y	1	47	unsigned int	Basket operation
	Type					Value Description
						4 Addendum
						5 No/Was (Substitute)
25165	NoBasketRootParty-	Y	1	48	Counter	Number of Basket Root Parties
	Grps		_			
1889		Y	1	49	Counter	Number of instrument match sides
25169		Y	1	50	Counter	Number of trade match sides
25168	BasketTradeReport-	N	20	51	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E
571	TradeReportID	N	20	71	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39050		U	5	91	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 2-2, Record counter:</td></baske<>	tRootPartyGrp>					Cardinality: 2-2, Record counter:
				Т		NoBasketRootPartyGrps
1122	>RootPartySub-	Y	2	96	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
22417	>RootPartyContra-	Υ	5	98	Fixed String	The identifier of the member counter-
	Firm	'			, med outing	party institution.
						Valid characters: A-Z,0-9,\x20
22437	>RootPartyContra-	Y	6	103	Eivad C+min =	The identifier of the trader counter-
22437	Trader	r	U	103	Fixed String	party.
						Valid characters: A-Z,0-9,\x20
	>BasketSideTrade-					·
26162	ReportID	N	20	109	Fixed String	User defined Basket trade ID
	<u> </u>					Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	129	Fixed String	not used
<instrm< td=""><td>tMatchSideGrp></td><td></td><td></td><td></td><td>I</td><td>Cardinality: 1-99, Record counter:</td></instrm<>	tMatchSideGrp>				I	Cardinality: 1-99, Record counter:
						NoInstrmtMatchSides
48	>SecurityID	Υ	8	0	signed int	Instrument identifier.
31	>LastPx	Υ	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was conclud-
						ed outside the T7 System. There is a
						market specific validation of Time of
						Commencement by the T7 back-end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.
						To be set for TrdType (1004) Trade
						at Market [mandatory].
2489	<u> </u>	U	4	32	unsigned int	not used
1898	>SideMarket-	Y	4	36	signed int	Product ID
	SegmentID					
28758	<u> </u>	N	4	40	unsigned int	ID of a SRQS negotiation
25152	>SRQSRelatedTrade-	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation
	ID					Event
1008	>SideTrdSubTyp	Υ	2	48	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
1227	>ProductComplex	Υ	1	50	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	51	unsigned int	Indicates if a trade should be reported
	Indicator					via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
						Deferred publication to mar-
						2
						3 Published to market
						I ublished to market
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25163	>EffectOnBasket	Y	1	53	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID.
			_			Valid characters: \x01-\x7E
	>Pad6	U	6	74	Fixed String	not used
<basket< td=""><td>tSideAllocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-198, Record counter:</td></basket<>	tSideAllocGrp>					Cardinality: 1-198, Record counter:
	l					NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
467						in the TES trade.
467	,	U	4	8	unsigned int	not used
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	14	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
05166	1	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	15		
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatch-
1040	. T. I All C	U	1	16		SideGrp and BasketSideAllocGrp
	>TradeAllocStatus	_	1	16	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name.
	> Dorty Evacuting					Valid characters: A-Z,0-9,\x20
22012	>PartyExecuting- Trader	Y	6	22	Fixed String	Owning user name.
	Trauer					Valid characters: A-Z,0-9,\x20
39040	>Pad4	U	4	28	Fixed String	not used

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15 Other

15.1 Party Action Report

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

SodyLen	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field.	< Messa	geHeaderOut>					
28500 TemplateID	9	BodyLen	Y	4	0	unsigned int	,
sage layout. Value: 10042 (Party-ActionReport, MsgType = DI) 39020 Pad2 U 2 6 Fixed String not used **RBCHeader** 52 SendingTime Y 8 8 8 UTCTimestamp Gateway response out timestamp. 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 ont used 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description							•
ActionReport, MsgType = DI)	28500	TemplateID	Y	2	4	unsigned int	
39020 Pad2 U 2 6 Fixed String not used							\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
SendingTime							,
SendingTime			U	2	6	Fixed String	not used
ApplSeqNum		T .					
Signed to a non-order related T7 ETI data stream. Signed to a non-order related T7 ETI data stream.		_				•	
Service Serv	1181	ApplSeqNum	Y	8	16	unsigned int	
28727 ApplSubID							
System							
Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 6 Risk Control 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body>** 60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.		11				_	
ApplResendFlag	5948	PartitionID	Y	2	28	unsigned int	
1352 ApplResendFlag							
Value Description				_			
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 6 Risk Control	1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 6 Risk Control B93 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used Message Body> 60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.							Value Description
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 6 Risk Control 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used CMessage Body> 60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.							0 False
Value Description							1 True
Value Description							
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used **Message Body>** 60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.	1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used Message Body">Message Body 60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.							Value Description
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used 							6 Risk Control
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used 							
messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used 	893	LastFragment	Y	1	32	unsigned int	
transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used <a #"="" href="Mes</td><td></td><td></td><td></td><td></td><td></td><td></td><td> ' ' ' </td></tr><tr><td> Value Description 1 Last Message </td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>39070 Pad7 U 7 33 Fixed String not used 							
39070 Pad7 U 7 33 Fixed String not used 							
<pre></pre> <pre><message body=""> 60 TransactTime</message></pre> <pre>Y</pre> 8 40 UTCTimestamp Transaction timestamp.							1 Last Message
<pre></pre> <pre><message body=""> 60 TransactTime</message></pre> <pre>Y</pre> 8 40 UTCTimestamp Transaction timestamp.	39070	Pad7	U	7	33	Fixed String	not used
60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.				-			
		i	Υ	8	40	UTCTimestamp	Transaction timestamp.
	75	TradeDate	N	4	48	LocalMktDate	Business date.

			Len	Ofs	Data Type	Description
20812	RequestingParty- IDExecutingTrader	N	4	52	unsigned int	Owning User ID
20059 F	PartyIDExecutingUnit	Υ	4	56	unsigned int	Business Unit ID.
□ 200121	PartyIDExecuting- Trader	N	4	60	unsigned int	Owning User ID.
20816	RequestingParty- IDExecutingSystem	Y	4	64	unsigned int	System ID. Value Description
						2 T7 trading system
1301 N	MarketID	N	2	68	unsigned int	Market ID.
						Value Description
						1 XEUR
						2 XEEE
						12 NODX
						* More values
2329 F	PartyActionType	Υ	1	70	unsigned int	Type of party action report.
						Value Description
						1 Halt trading
						2 Reinstate
20807	RequestingParty- IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. Value Description 1 Participant
						2 Market Supervision

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15.2 Inquire Pre-Trade Risk Limits Request

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

Inquire Pre-Trade Risk Limits Request



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

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15.3 Pre-Trade Risk Limit Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10313 (PartyRisk-
						${\sf LimitsReport,\ MsgType} = {\sf CM)}$
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Υ	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Υ	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	ge Body>					,
1667	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
1669	NoRiskLimits	Y	1	68	Counter	
1672	PartyDetailStatus	Y	1	69	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
1533	RiskLimitPlatform	Y	1	70	unsigned int	Scope for Pre-Trade risk limits
						Value Description
						0 On-Book
						1 Off-Book(TES)

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

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15.4 Pre-Trade Risk Limits Definition Request

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

Pre-Trade Risk Limits Definition Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderIn></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10312 (PartyRisk-
						$LimitsRequest, \ MsgType = CL)$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
	ge Body>	, ,		, ,		
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits
						Value Description
						0 On-Book
						1 Off-Book(TES)
31669		Y	1	29	Counter	
1672	PartyDetailStatus	N	1	30	unsigned int	Member status.
						Value Description
						0 Active
						1 Suspend
28775	RiskLimitGroup	N	3	31	Fixed String	User Pre-Trade risk group
						Valid characters: A-Z,0-9,\x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22259	PartyDetailExecuting- Unit	N	5	34	Fixed String	Detail BusinessUnit name Valid characters: A-Z,0-9,\x20
39000	Pad1	U	1	39	Fixed String	not used
<riskli< td=""><td>mitQtyGrp></td><td>Cardinality: 0-2, Record counter: NoRiskLimitsQty</td></riskli<>	mitQtyGrp>	Cardinality: 0-2, Record counter: NoRiskLimitsQty				
28777	>RiskLimitQty	N	8	40	Qty	Risk limit quantity
1530	>RiskLimitType	Y	1	48	unsigned int	Type of risk limits Value Description 4 Long limit 5 Short limit
39070	>Pad7	U	7	49	Fixed String	not used

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15.5 Trade Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10500 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
						ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1100	A 115			0.1		LL VC C ETIL V
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						1 Trade
002		V	1	20		
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
	ge Body>				Tixed String	
	SecurityID	Υ	8	40	signed int	Instrument identifier.
	Jecurityib	'			Jigiica iiit	modament identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original T7
						strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
31	LastPx	Υ	8	64	PriceType	Price of this fill.
32	LastQty	Υ	8	72	Qty	Quantity executed in this fill.
28585	SideLastPx	N	8	80	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	88	Qty	Fill quantity for the original T7 strat-
						egy.
1596	ClearingTradePrice	N	8	96	PriceType	Price in clearing notation which can
						be preliminary or final depending on
						TradeReportType (856).
28736	<u> </u>	N	8	104	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	112	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	120	unsigned int	Exchange Order ID generated by the
						T7 system.
11	ClOrdID	N	8	128	unsigned int	Client Order ID: Unique participant
						defined order request identifier.For
						quotes the QuoteMsgID (1166) is pro-
1=1				100		vided in the trade notification.
151	LeavesQty	N	8	136	Qty	Remaining quantity of the order at the
						time of the execution.If the order has
						been executed partially this field con-
						tains the non-executed quantity. A remaining size of 0 indicates that the
						order is fully matched or no longer ac-
						tive.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an or-
1	Cumqty		O	1	Qty	der.
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3
20.00	Troots arty 15 chemis				ansigned in	(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue.
25123	ExecutingTrader	N	8	160	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identi-
						fy the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	RootParty-					
20522	IDInvestmentDecision-	N	8	168	unsigned int	Investment decision within firm (ES-
	Maker					MA Field 4 (Section A)) is the code
						used to identify the person or the al-
						gorithm within the member or partic-
						ipant of the Trading Venue who is re-
						sponsible for the investment decision.
1003	TradeID	Y	4	176	unsigned int	Uniquely identifies all order leg allo-
						cations referring to the same match
						event, simple instrument and price.
1126	OrigTradeID	N	4	180	unsigned int	In case of a trade reversal/modifica-
						tion this field provides the original
						trade identifier.
20459	RootParty-	Y	4	184	unsigned int	Business Unit ID.
20133	IDExecutingUnit	'	•	101	unsigned int	Business offic 12.
20455	,	N	4	188	unsigned int	Session ID.
20412	RootParty-	Y	4	192	unsigned int	Owning User ID.
	IDExecutingTrader					Ü
25026	RootPartyIDClearing-	Y	4	196	unsigned int	Clearing Business Unit ID.
	Unit					
1300		Y	4	200	signed int	Product identifier.
1649	RelatedSymbol	N	4	204	signed int	Product identifier of the original T7
1700		.,				strategy.
1506	SideTradeID	Y	4	208	unsigned int	Private trade identifier of an order or
						quote match step.
28582		Y	4	212	LocalMktDate	Business day of the match event.
880	TrdMatchID	Y	4	216	unsigned int	Unique identifier for each price level
						(match step) of a match event; it is
						used for public trade reporting.
1851	StrategyLinkID	N	4	220	unsigned int	Identifier that links all trades resulting
						from a match step of a strategy order.
748	TotNumTradeReports	N	4	224	signed int	Number of leg executions of the orig-
						inal strategy order.
442	MultiLegReporting-	N	1	228	unsigned int	Indicates if the trade resulted from a
	Туре					single order or a multi leg instrument.
						Value Description
						1 Single instrument
						2 Complex instrument
						- Complex instrument
	1					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	Y	1	229	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
						1 Alleged
						5 No/Was (Replaced)
						7 (Locked-In) Trade Break
830	TransferReason	Y	1	230	unsigned int	Identifies the role for which the trade notification is received.
						Value Description
						1 Owner
						2 Clearer
20432	RootParty- IDBeneficiary	N	9	231	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp- TradingFirm	N	5	240	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20413	RootPartyIDOrder- OriginationFirm	N	7	245	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
574	MatchType	N	1	252	unsigned int	The point in the matching process at
						which this trade was matched.
						The value 3(=Confirmed Trade Re-
						port) represents Trades entered by Market Supervision.
						Value Description
						Confirmed Trade Report (re- 3 porting from recognized mar-
						kets)
						4 Auto-match incoming order
						5 Cross Auction
						7 Call Auction
						11 Auto match resting order
						13 Liquidity Improvement Cross

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute- LiquidityProvision	N	1	257	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
23003	OrderAttributeRisk-Reduction	N	1	258	unsigned int	Indication as to whether the transaction reduces risk in an objective-ly measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
25124	Executing Trader- Qualifier	N	1	259	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21622	RootParty- IDInvestmentDecision- MakerQualifier	N	1	260	unsigned int	Qualifier for field PartyldInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	261	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47, \x4D,\x50,\x52

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20438	RootPartyIDPosition-	N	32	263	Fixed String	'Flexible Account' information.
	Account					Valid characters: $\x20,\x30-\x39,$
						\x41-\x5A
77	PositionEffect	N	1	295	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close a position.
						Value Description C Close
						O Open
						Ореп
1031	CustOrderHandling-	N	1	296	Fixed String	Identifies the source of an order, in ac-
	Inst		_		. mea earing	cordance with the FIA guidelines for a
						rate Identifier.The field is for partici-
						pant use only.
						Valid characters: $\x20,\x22-\x7B$,
						\x7D,\x7E
25007	FreeText1	N	12	297	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	309	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20,\x23-\x25, \x28-\x2A,\x2C-\x3B,\x3F,
						\x41-\x5F,\x61-\x7B,\x7D,\x7E
25009	FreeText3	N	12	321	Fixed String	Third free-format text field for
					-	trader-specific or customer-related
						comments.
						Valid characters: \x20,\x23-\x25,
						\x28-\x2A,\x2C-\x3B,\x3F,
1115	OrderCategory	N	1	333	char	$\times 41-\times 5F$, $\times 61-\times 7B$, $\times 7D$, $\times 7E$ Indicates if the trade notification re-
1113	OrderCategory	IN	1	333	Cital	sults from an order or quote.
						Value Description
						1 Order
						2 Quote

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
40	OrdType	N	1	334	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
28587	RelatedProduct- Complex	N	1	335	unsigned int	Instrument type of the orginal T7 strategy.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strate-
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
28586	OrderSide	N	1	336	unsigned int	Side of the order in the original T7 strategy.
						Value Description
						1 Buy
						2 Sell
22421	RootPartyClearing- Organization	Y	4	337	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22401	RootPartyExecuting- Firm	Y	5	341	Fixed String	Participant Short Name. Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
22412	RootPartyExecuting- Trader	Y	6	346	Fixed String	Owning User Short Name. Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
22404	RootPartyClearing- Firm	Y	5	352	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1903	RegulatoryTradelD	N	52	357	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9,A-Z,a-z
	<u> </u>					vana characters. o 5,71 Z,a Z

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20473	RootParty- IDExecutionVenue	N	4	409	Fixed String	Market Segment Identification Code Valid characters: $\x20,\x22-\x7B,\x7D,\x7E$
39030	Pad3	U	3	413	Fixed String	not used

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15.6 Trade Notification Status

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

September Sept	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field. Cluding this field.	< Messa	geHeaderOut>					
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
sage layout. Value: 10501 (Trading-SessionStatus, MsgType = h) 39020 Pad2 U 2 6 Fixed String not used **RBCHeader** 52 SendingTime Y 8 8 8 UTCTimestamp Gateway response out timestamp. 1181 ApplSeqNum Y 8 16 unsigned int Application sequence number assigned to a non-order related T7 ETI data stream. 28727 ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True							cluding this field.
SessionStatus, MsgType = h) 39020 Pad2	28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
39020 Pad2							sage layout. Value: 10501 (Trading-
SendingTime							${\sf SessionStatus},\ {\sf MsgType} = {\sf h)}$
SendingTime	39020	Pad2	U	2	6	Fixed String	not used
1181 ApplSeqNum	<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
signed to a non-order related T7 ETI data stream. 28727 ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
Second Partition Compute Note	1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
28727 ApplSubID							signed to a non-order related T7 ETI
during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							
to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	28727	ApplSubID	N	4	24	unsigned int	
Scription Scri							
System							
Belongs to the scope of Service Availability and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description 0 False 1 True 1180 ApplID Y 1 31 unsigned int Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used			.,				
ApplResendFlag	5948	PartitionID	Y	2	28	unsigned int	
ApplResendFlag							
Value Description 0 False 1 True 1180 ApplID	1050	A 15 151	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	20		
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade	1352	ApplResendFlag	Y	1	30	unsigned int	
1 True 1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							Value Description
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 1 Trade 893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							0 False
Value Description 1 Trade							1 True
Value Description 1 Trade	1100	A 11D	\ \/	1	21		LL .:C C ETLL.
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	1180	AppliD	Y	1	31	unsigned int	
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							· ·
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							1 Trade
last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	902		V	1	22	uncianed int	Indicates whether this massage is the
messages belonging to one dedicated transaction. Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used	093	LastFragment	T	1	32	unsigned int	
							, ,
Value Description 1 Last Message 39070 Pad7 U 7 33 Fixed String not used							
1 Last Message 39070 Pad7 U 7 33 Fixed String not used							
39070 Pad7 U 7 33 Fixed String not used							· · · · · · · · · · · · · · · · · · ·
							1 Last iviessage
	39070	Pad7	U	7	33	Fixed String	not used

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

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15.7 Service Availability

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10030 (User-
						Notification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<nrbc< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></nrbc<>	Header>					
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	Υ	4	16	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
1180	ApplID	Υ	1	20	unsigned int	Identifier for an ETI data stream.
						Value Description
						3 Service Availability
893	LastFragment	Υ	1	21	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39020	Pad2	U	2	22	Fixed String	not used
< Messa	ge Body>			ı		
25030	MatchingEngine-	N	4	24	LocalMktDate	Current business day for Order/Quote
20000	TradeDate	''	•		LocaliviikeBate	Management service.
	TradeManagerTrade-					
25031	Date	N	4	28	LocalMktDate	Current business day of Trades ser-
	Butte					vice.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmis-
						sion of Order/Quote Events service.
25047	T7EntryServiceTrade-	N	4	36	LocalMktDate	Current business day of T7 Entry Ser-
	Date					vice.
05046	T7EntryServiceRtm-			4.0	I INC. S	
25049	TradeDate	N	4	40	LocalMktDate	Current business day of Retransmis-
						sion of T7 Entry Service.

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

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

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15.8 Service Availability Market

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10044 (User-	
						Notification, MsgType = CB)	
39020	Pad2	U	2	6	Fixed String	not used	
<nrbc< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></nrbc<>	Header>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.	
28727	ApplSubID	Υ	4	16	unsigned int	Unique ID assigned by the T7 system	
						during broadcast subscription in order	
						to link broadcasts to the related sub-	
						scription.	
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream.	
						Value Description	
						10 Service Availability Market	
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						0 Not Last Message	
						1 Last Message	
39020	Pad2	U	2	22	Fixed String	not used	
< Messa	ge Body>	,		,			
	SelectiveRequestFor-						
25052	QuoteServiceTrade-	N	4	24	LocalMktDate	Business date of the Selective Service	
	Date					for Quote Service.	
25051	SelectiveRequestFor-	Y	1	28	unsigned int	State of the Selective Service for	
	QuoteServiceStatus		_			Quote Service.	
						Value Description	
						0 Unavailable	
						1 Available	
39030	Pad3	U	3	29	Fixed String	not used	
33030	1 445				i ixed Juling	not asca	

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15.9 News

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa<sub>8</messa<sub>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10031 (News,
						MsgType = B)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.
						Belongs to the scope of Service Avail-
1050		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \				ability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1100	A IID	Y	1	31	uncionad int	Identifier for an ETI data stream.
1180	ApplID	Ť	1	31	unsigned int	
						Value Description
						2 News
893	 LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
	Lasti raginent		_	32	unsigned int	last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
						Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>			I		

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Υ	8	40	UTCTimestamp	Creation timestamp of the News mes-
						sage.
30354	VarTextLen	Υ	2	48	Counter	Number of used bytes for field VarText
						(30355).
148	Headline	Υ	256	50	Fixed String	The headline of a News message.
						Valid characters: $\x20,\x22-\x7B,$
						\x7D,\x7E
39060	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text.
						Valid characters: $\times 09, \times 0A, \times 0D$,
						\x20-\x7B,\x7D,\x7E

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15.10 Entitlement Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10034 (Party-	
						EntitlementsUpdateReport, MsgType	
						= CZ)	
39020		U	2	6	Fixed String	not used	
<rbch< td=""><td>I</td><td></td><td></td><td></td><td></td><td></td></rbch<>	I						
	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.	
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-	
						signed to a non-order related T7 ETI	
						data stream.	
28727	ApplSubID	U	4	24	unsigned int	not used	
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.	
						Belongs to the scope of Service Avail-	
						ability and Retransmit requests.	
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.	
						Value Description	
						0 False	
						1 True	
1100	A IID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	21		Heat's Constitution	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.	
						Value Description	
						6 Risk Control	
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the	
	Lusti ruginient		_	0_	ansigned in	last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
						- 2350555486	
39070	Pad7	U	7	33	Fixed String	not used	
< Messa	ge Body>						
60	TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.	
75	TradeDate	Υ	4	48	LocalMktDate	Business date.	

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

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15.11 Risk Notification

This message informs about risk events for the business unit. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<pre></pre> <pre><</pre>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10033 (PartyRisk-	
39020	Pad2	U	2	6	Fixed String	not used	
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>						
52	SendingTime	Υ	8	8	UTCTimestamp	Gateway response out timestamp.	
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-	
						signed to a non-order related T7 ETI	
						data stream.	
28727	ApplSubID	U	4	24	unsigned int	not used	
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.	
						Belongs to the scope of Service Avail-	
						ability and Retransmit requests.	
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.	
						Value Description	
						0 False	
						1 True	
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.	
						Value Description	
						6 Risk Control	
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
22272					F. 1.C. 1		
39070		U	7	33	Fixed String	not used	
	ge Body>	V	C	40	LITCT:	Turnersking kinnesk	
60	<u> </u>	Y	8	40	UTCTimestamp	Transaction timestamp.	
75		Y	4	48	LocalMktDate	Business date.	
20259	PartyDetail-	Y	4	52	unsigned int	Business Unit ID.	
	IDExecutingUnit						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID.
	9 7					Value Description
						1 Eurex Clearing
						2 T7 trading system
1301	MarketID	N	2	60	unsigned int	Market ID.
						Value Description
						1 XEUR
						2 XEEE
						12 NODX
						* More values
1324	ListUpdateAction	Y	1	62	char	Invocation (A = Add) or release (D =
						Delete) of a risk limitation.
						Value Description
						A Add (Invocation)
						D Delete (Release)
1767	RiskLimitAction	N	1	63	unsigned int	Risk protection action.
						Value Description
						0 Queue Inbound
						2 Reject
						4 Warning
	RequestingParty-					
22807	EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name.
	-					Valid characters: A-Z,0-9,\x20
22804	Requesting Party-	N	9	73	Fixed String	Clearing Member Short Name.
	ClearingFirm					Valid characters: A-Z,0-9,\x20
39060	Pad6	U	6	82	Fixed String	not used

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15.12 Trading Session Event

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-	
						sage layout. Value: 10307 (Trading-	
						SessionStatus, MsgType = h)	
39020	Pad2	U	2	6	Fixed String	not used	
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.	
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-	
						tification message from the Matching	
						Engine	
52	SendingTime	Υ	8	24	UTCTimestamp	Gateway response out timestamp.	
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.	
5948	PartitionID	Υ	2	36	unsigned int	Grouping of T7 products.	
						Belongs to the scope of Service Avail-	
						ability and Retransmit requests.	
28704	ApplMsgID	Υ	16	38	data	Application message identifier as-	
						signed to an order or quote event.	
1180	ApplID	Υ	1	54	unsigned int	Identifier for an ETI data stream.	
						Value Description	
						4 Session Data	
						5 Listener Data	
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.	
						Value Description	
						0 False	
						1 True	
893	LastFragment	Υ	1	56	unsigned int	Indicates whether this message is the	
						last fragment (part) of a sequence of	
						messages belonging to one dedicated	
						transaction.	
						Value Description	
						1 Last Message	
39070	Pad7	U	7	57	Fixed String	not used	
< Messa	ge Body>						
1300	MarketSegmentID	N	4	64	signed int	Product identifier.	

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

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15.13 Mass Cancellation Event

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></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	
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.	
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine	
52	SendingTime	Υ	8	24	UTCTimestamp	Gateway response out timestamp.	
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.	
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.	
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.	
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value Description 4 Session Data 5 Listener Data	
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True	

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

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15.14 Gap Fill

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
< Messa	<messageheaderout></messageheaderout>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-	
						cluding this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI	
						message layout. Value: 10032	
						(ApplicationMessageReport, Msg-	
			_	_		Type = BY)	
39020		U	2	6	Fixed String	not used	
<notifh< td=""><td>I</td><td></td><td></td><td></td><td>LITCT</td><td></td></notifh<>	I				LITCT		
	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.	
	ge Body>	V		1.0		A 1	
28724	AppIIDStatus	Y	4	16	unsigned int	Application sequencing related error code.	
						Value Description	
						105 Error converting response or	
						broadcast	
						* More values	
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription in-	
						stance assigned by the T7 system dur-	
						ing broadcast subscription.	
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText	
						(30355).	
1355	RefAppIID	Y	1	26	unsigned int	Application identifier of a T7 ETI data	
						stream.	
						Value Description	
						1 Trade	
						2 News	
						3 Service Availability	
						4 Session Data	
						5 Listener Data	
						6 Risk Control	
						7 TES Maintenance	
						8 TES Trade	
						9 SRQS Maintenance	
						10 Service Availability Market	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Υ	1	27	unsigned int	Session status.
						Value Description
						0 Session active
						4 Session logout complete
39040	Pad4	U	4	28	Fixed String	not used
30355	VarText	Υ	2000	32	Variable String	Error text.
						Valid characters: $\times 09, \times 0A, \times 0D$,
						\x20-\x7B,\x7D,\x7E

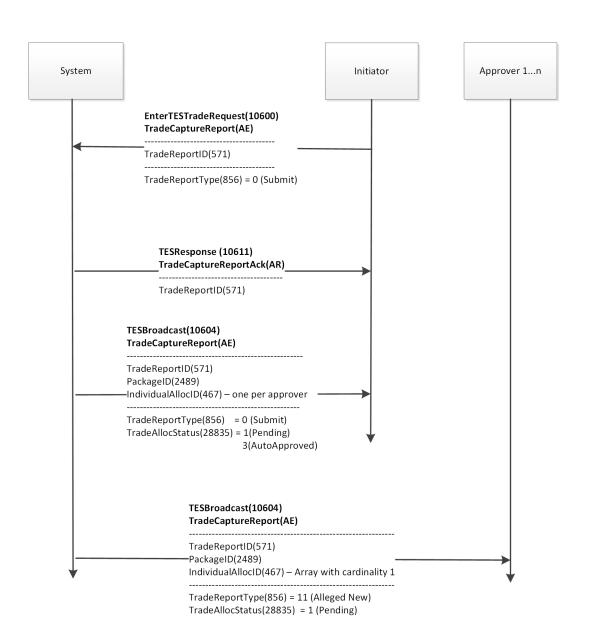
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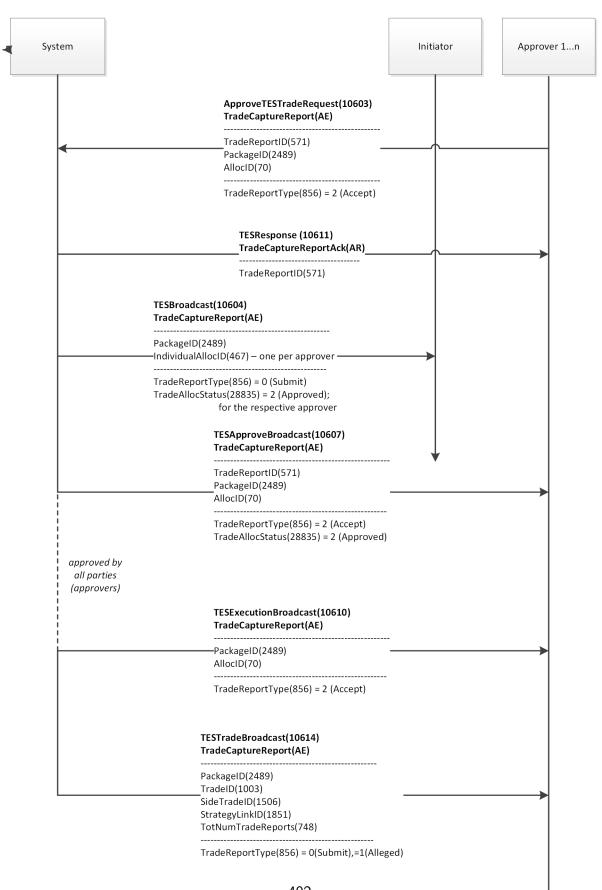
A Appendix

A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest



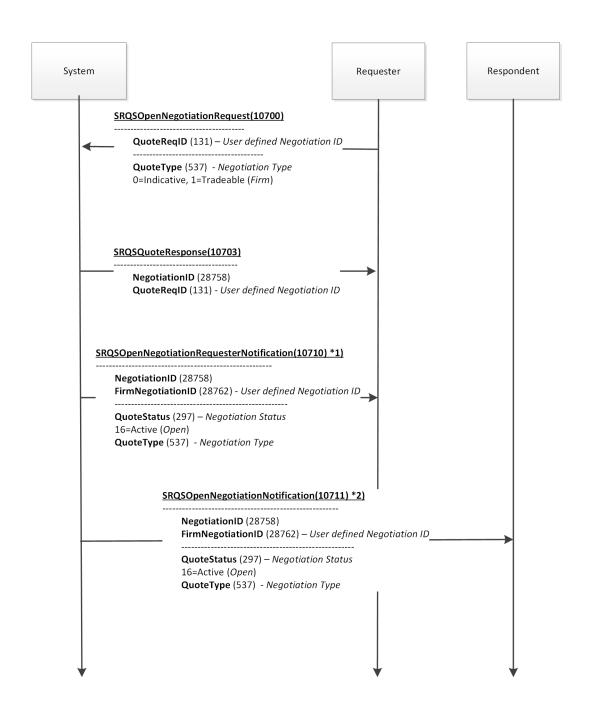
ETI: Message flow for ApproveTESTradeRequest



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A.2 SRQS Message Flows

ETI: Message flow for SRQS Open Negotiation

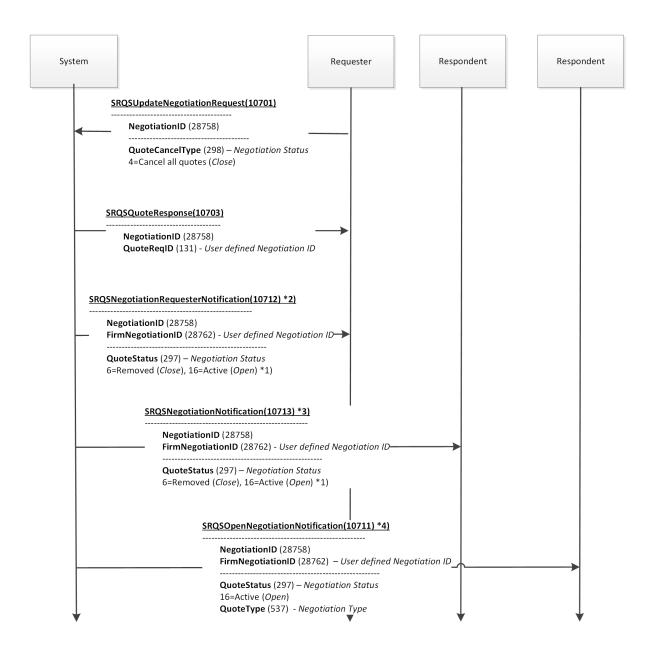


^{*1)} to the business unit of the negotiation related requester

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

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



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

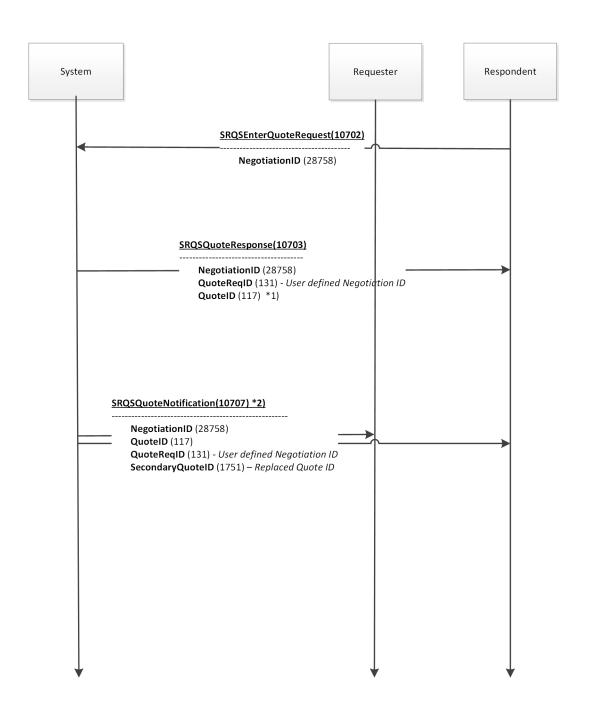
^{*2)} to the business unit of the negotiation related requester

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

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

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ETI: Message flow for SRQS Enter Quote

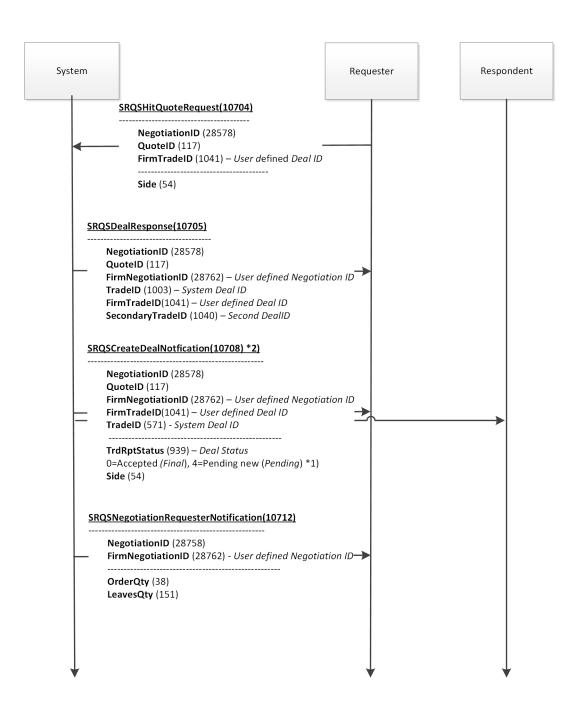


^{*1)} any "overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete

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

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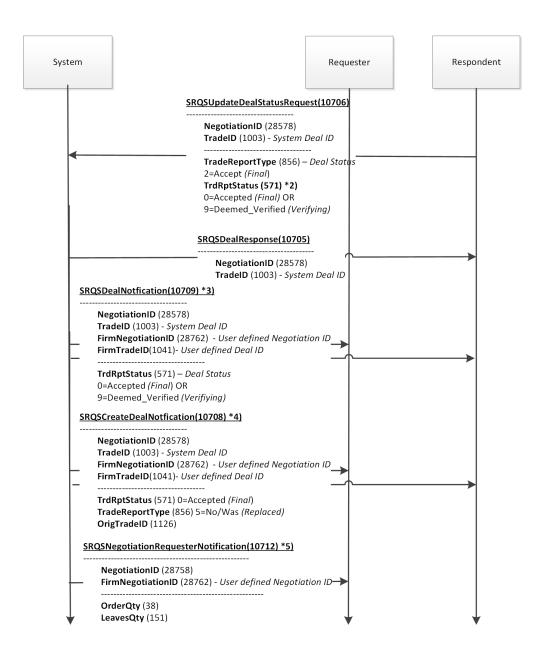
ETI: Message flow for SRQS Hit Quote



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

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

ETI: Message flow for SRQS Confirm Deal *1)



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

^{*2)} working delta deal only

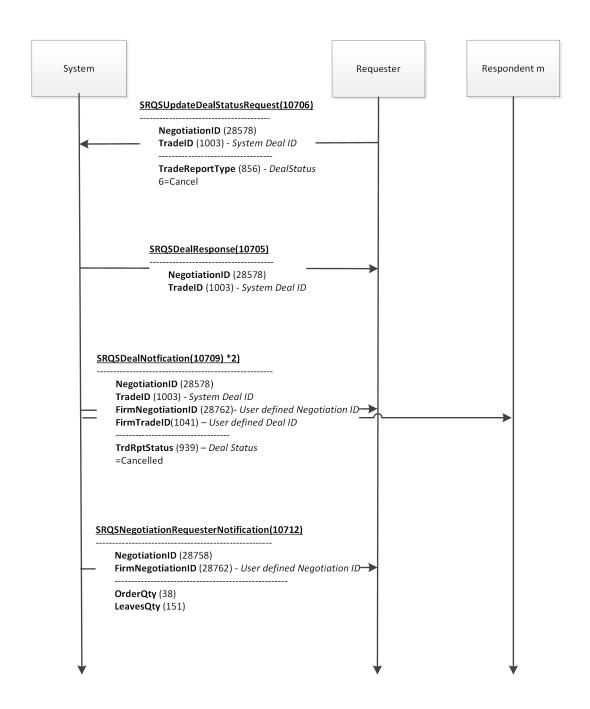
^{*3)} to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals

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

^{*5)} only in case of a final deal

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ETI: Message flow for SRQS Cancel Deal *1)

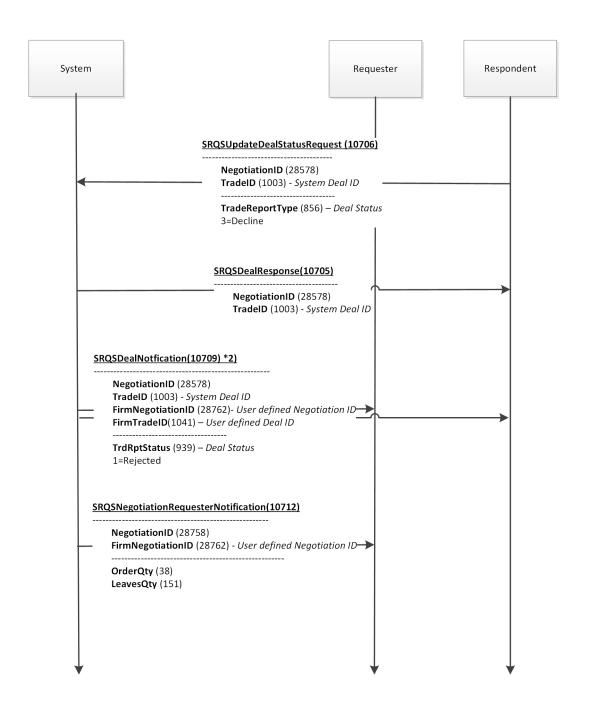


^{*1)} only in case of indicative negotiations

^{*2)} to the business unit of the deal cancelling requester and the deal related respondent

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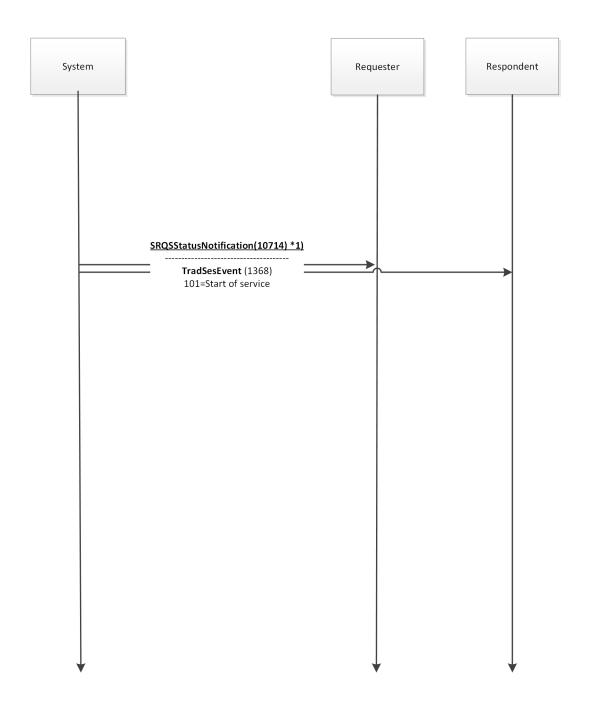
ETI: Message flow for SRQS Decline Deal *1)



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

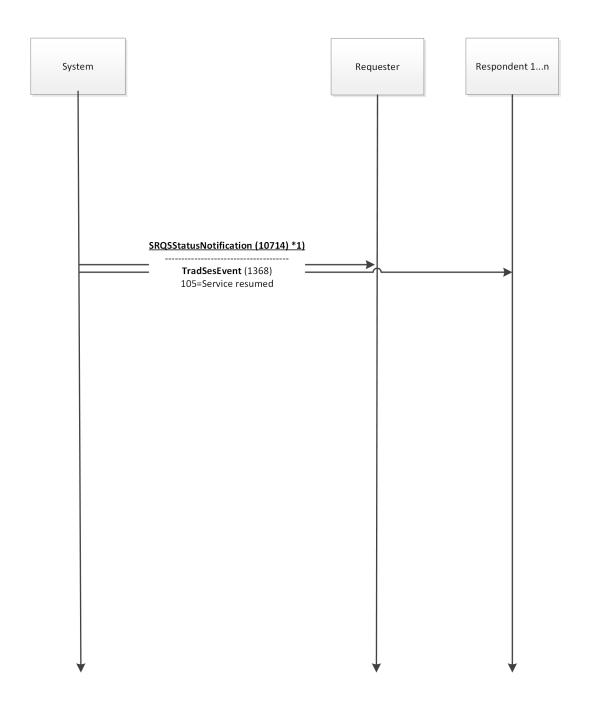
^{*2)} to the business units of the deal rejecting respondent and the deal related broker

ETI: Message flow for SRQS Start of Day



^{*1)} to all known business units

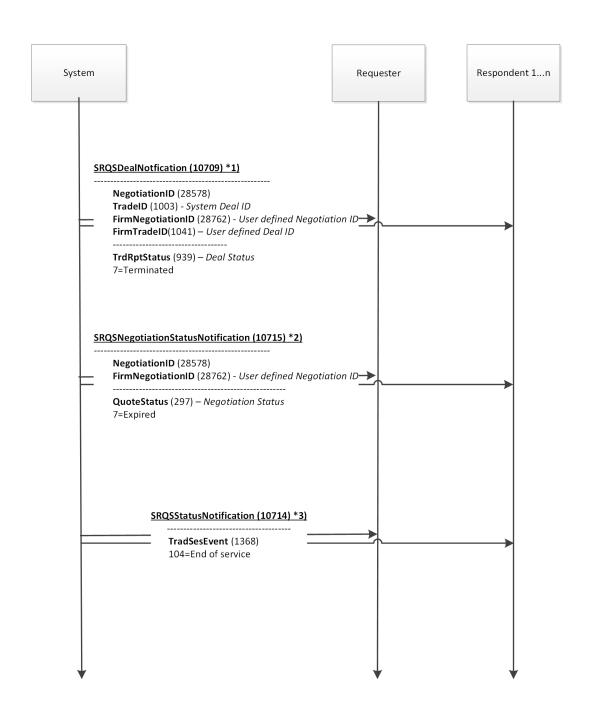
ETI: Message flow for SRQS Restart



^{*1)} to all known business units

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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

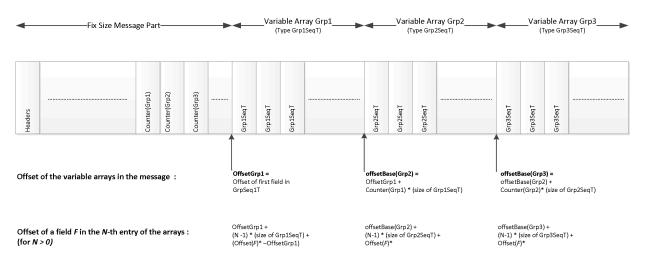
^{*3)} to all known business units

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A.3 Varriable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



^{*} Offset -> taken from XML-file: value of the offset attribute of a field 'F' in a message

A.4 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

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Definitions

Description

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

B Change Log

B.1 TT7 Release 7.1 - Production Version (ETI 7.1-D0003)

Changes to the T7 Release 7.1 - Simulation Version

- changed valid value Derivatives to D0003 of field DefaultCstmApplVerSubID in message Session Logon Response (10001)
- changed usage of field RelatedClosePrice in message Modify Basket Trade Request (10621)
- changed usage of field QuotingStatus in message SRQS Enter Quoting Status Request (10717)

B.2 7 Release 7.1 - Simulation Version (ETI 7.1-D0002)

Changes to the T7 Release 7.1 – Cloud Simulation Version

- changed valid value Derivatives to D0002 of field DefaultCstmApplVerSubID in message Session Logon Response (10001)
- moved field BasketSideTradeReportID to structure BasketRootPartyGrp in messages Amend Basket Trade Request (10629), Approve Basket Broadcast (10627), Basket Trading Broadcast (10625), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- changed usage of field *EffectOnBasket* in messages Amend Basket Trade Request (10629), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- add field PartySubIDType to messages Amend Basket Trade Request (10629), Approve Basket Broadcast (10627), Basket Trading Broadcast (10625), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- added fields PartyIDEnteringFirm, PartyEnteringTrader to messages Approve Basket Broadcast (10627)
- removed valid value Abbendum (4) from field TradeReportType in message Basket Trading Broadcast (10625)
- removed fields BasketTradeReportText, BasketSideTradeReportID from message Delete Basket Trade Request (10622)
- added valid value Panic_Cancel (261) to field ExecRestatementReason in message Cancel Order Notification (10112)
- removed field *AllocQty* form message Modify Basket Trade Request (10621)
- changed usage of field OrderAttributeLiquidityProvision in message TES Trade Upload Broadcast (10613)

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