

Enhanced Trading Interface Derivatives Message Reference

Release 9.1

ETI Version 9.1 ETI Subversion D0002

Build Version 91.344.1.ga-91004030-89

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Denvatives Message Reference

1 List of Abbreviations

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

BOC Book or Cancel Order
CAO Closing Auction Only Order

CLIP - Eurex Improve Client Liquidity Improvement Process

ETI Enhanced Trading Interface
HF High-frequency (session)
IOC Immediate or Cancel Order
LF Low-frequency (session)
OCO One Cancels the Other Order
PS (GW) Partition specific (gateway)

SRQS – Eurex EnLight Selective Request for Quote Service

TES T7 Entry Service

UDF
User-defined field that is not part of the official FIX

Specification

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
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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: 0x8000000000000000 1 byte unsigned int: 0xFF
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0×800000000000000
FloatDecimal4	Encoded as 8-byte signed integer (4 implicit decimals).	0×800000000000000
FloatDecimal6	Encoded as 8-byte signed integer (6 implicit decimals).	0×800000000000000
FloatDecimal7	Encoded as 8-byte signed integer (7 implicit decimals). Length information specifies the	0×80000000000000
Fixed String	fixed size. Encoded as character array. Completely filled with valid characters	0x00 at the first position
Fixed String (0- terminable)	(space padding if required). 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. Date of Local Market (as	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	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. Date and time, in UTC,	see 8 byte unsigned int
UTCTimestamp	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. Byte array where each byte has	0×00
Data	a value from 0 to 255. The length information specifies the fixed size. Encoded as byte array. Byte array is always filled completely.	Each byte filled with 0x00.

3.3 Error Codes

All rejections and errors on an application and session level are communicated via the FIX standard *Reject (3)* message; except for Mass Quote Response. The error code will be provided in field *SessionRejectReason (373)*, the error text in field *VarText (30355)*. ETI offers detailed error description in the error text, only for selected errors unique error codes are available. ETI will provide the following dedicated error codes, which the participant application may interpret for automated processing:

SessionRejectReason (373)	Description	
100	Reject due to exceeded throttle limit.	
101	Stale request was not forwarded to T7.	
102	Service temporarily not available.	
103	Service not available.	
211	User already logged in.	
216	Gateway is standby.	
217	Session login limit reached.	
223	User entitlement data timeout.	
224	Session limit reached (per PS Gateway and Business Unit).	

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SessionRejectReason (373)	Description
225	User login tries (per time interval) reached.
226	Limit of outstanding session/user logins reached (per Business Unit).
227	Limit of outstanding session/user logins reached (per session).
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

• Interface Version: 9.1

■ Build Number: 91.344.1.ga-91004030-89

Additionally, ETI clients implementing interface version '9.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '9.0' and '9.1'.

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4.1 Session Layer

ETI Message	Sender	FIX Message	MsgType (35)
Session Logon	Participant	Logon	A
Session Logon Response	ETI Gateway	Logon	A
Session Logout	Participant	Logout	5
Session Logout Response	ETI Gateway	Logout	5
Session Logout Notification	ETI Gateway	Logout	5
Heartbeat	Participant	Heartbeat	0
Heartbeat Notification	ETI Gateway	Heartbeat	0
Legal Notification	ETI Gateway	User- Notification	СВ
User Logon	Participant	UserRequest	BE
User Logon Response	ETI Gateway	UserResponse	BF
User Logout	Participant	UserRequest	BE
User Logout Response	ETI Gateway	UserResponse	BF
User Logout Notification	ETI Gateway	Logout	5
Throttle Update Notification	ETI Gateway	User- Notification	СВ
Subscribe	Participant	Application- Message- Request	BW
Subscribe Response	ETI Gateway	Application- Message- RequestAck	BX
Unsubscribe	Participant	Application- Message- Request	BW
Unsubscribe Response	ETI Gateway	Application- Message- RequestAck	BX
Retransmit	Participant	Application- Message- Request	BW
Retransmit Response	ETI Gateway	Application- Message- RequestAck	BX
Retransmit (Order/Quote Event)	Participant	Application- Message- Request	BW
Retransmit Response (Order/Quote Event)	ETI Gateway	Application- Message- RequestAck	BX

ETI Message	Sender	FIX Message	MsgType (35)
Reject	ETI Gateway	Reject	3
		Session-	
Session List Inquire	Participant	DetailsList-	U5
		Request	
		Session-	
Session List Inquire Response	ETI Gateway	DetailsList-	U6
		Response	
		Trade-	
Trade Enrichment List Inquire	Participant	Enrichment-	U7
		ListRequest	
Trada Enrichment List Inquire		Trade-	
Trade Enrichment List Inquire	ETI Gateway	Enrichment-	U9
Response		ListReport	
User List Inquire	Participant	PartyDetails-	CF
		ListRequest	CF
User List Inquire Response	ETI Gateway	PartyDetails-	CG
Oser List inquire Response	Lii Gateway	ListReport	CG

4.2 Order Handling

ETI Message	Sender	FIX Message	MsgType (35)
New Order Single	Participant	NewOrder- Single	D
Replace Order Multi Leg (short layout)	Participant	OrderCancel- Replace- Request	G
New Order Multi Leg (short layout)	Participant	NewOrder- Single	D
New Order Single (short layout)	Participant	NewOrder- Single	D
New Order Multi Leg	Participant	NewOrder- Multileg	AB
New Order Response (Standard Order)	ETI Gateway	Execution- Report	8
New Order Response (Lean Order)	ETI Gateway	Execution- Report	8
Immediate Execution Response	ETI Gateway	Execution- Report	8
Book Order Execution	ETI Gateway	Execution- Report	8
Replace Order Single	Participant	OrderCancel- Replace- Request	G

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ETI Message	Sender	FIX Message	MsgType (35)
Replace Order Single (short		OrderCancel-	
layout)	Participant	Replace-	G
layout)		Request	
		Multileg-	
Replace Order Multi Leg	Participant	OrderCancel-	AC
		Replace	
Replace Order Response	ETI Gateway	Execution-	8
(Standard Order)	Lii Gateway	Report	0
Replace Order Response (Lean	ETI Gateway	Execution-	8
Order)	E I I Gateway	Report	8
Const. O. Jo. Charles	Dauticinant	OrderCancel-	Г
Cancel Order Single	Participant	Request	F
Caral O. La M. Iti Lan	Dautiainant	OrderCancel-	F
Cancel Order Multi Leg	Participant	Request	F
Cancel Order Response	ETI Catavia	Execution-	0
(Standard Order)	ETI Gateway	Report	8
Cancel Order Response (Lean	ETI Gateway	Execution-	8
Order)	Lii Gateway	Report	0
Cancel Order Notification	ETI Gateway	Execution-	8
Cancel Order Notification	Lii Gateway	Report	8
Order Mass Cancellation		OrderMass-	
	Participant	Action-	CA
Request		Request	
Order Mass Cancellation	ETI Gateway	OrderMass-	BZ
Response	E I I Gateway	ActionReport	BZ
Order Mass Cancellation	ETI Cataviasi	OrderMass-	BZ
Response No Hits	ETI Gateway	ActionReport	DL
Order Mass Cancellation	ETI Cataura	OrderMass-	D7
Notification	ETI Gateway	ActionReport	BZ
Extended Order Information	ETI Gateway	Execution-	8
Extended Order Information	LII Gateway	Report	0

4.3 Strategy Creation

ETI Message	Sender	FIX Message	MsgType (35)
		Security-	
Create Strategy	Participant	Definition-	С
		Request	
Cuesta Stuatoru Desmana	ETI Gateway	Security-	_
Create Strategy Response	ETT Gateway	Definition	d

4.4 Quote Handling

ETI Message	Sender	FIX Message	MsgType (35)
Mass Quote	Participant	MassQuote	i
Mass Quote Response	ETI Gateway	MassQuote- Acknowledgem	b ent
Quote Execution Notification	ETI Gateway	Quote- Execution- Report	U8
Quote Mass Cancellation Request	Participant	OrderMass- Action- Request	CA
Quote Mass Cancellation Response	ETI Gateway	OrderMass- ActionReport	BZ
Quote Mass Cancellation Notification	ETI Gateway	OrderMass- ActionReport	BZ
Quote Activation Request	Participant	OrderMass- Action- Request	CA
Quote Activation Response	ETI Gateway	OrderMass- ActionReport	BZ
Quote Activation Notification	ETI Gateway	OrderMass- ActionReport	BZ
Inquire Market Maker Parameters	Participant	MMParameter- Request	U17
Inquire Market Maker Parameters Response	ETI Gateway	MMParameter- Response	U18
Market Maker Parameter Definition	Participant	MMParameter- Definition- Request	U14
Market Maker Parameter Definition Response	ETI Gateway	Request- Acknowledge	U1

4.5 Flexible Instrument Creation

ETI Message	Sender	FIX Message	MsgType (35)
Create Flexible Instrument		Security-	
Request	Participant	Definition-	С
Request		Request	
Create Flexible Instrument	ETI Gateway	Security-	_
Response	E I I Gateway	Definition	d

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4.6 Quote and Cross Request

ETI Message	Sender	FIX Message	MsgType (35)
Quote Request	Participant	QuoteRequest	R
Quote Request Response	ETI Gateway	Request- Acknowledge	U1
Cross Request	Participant	CrossRequest	DS
Cross Request Response	ETI Gateway	Request- Acknowledge	U1

4.7 CLIP Trading

ETI Message	Sender	FIX Message	MsgType (35)
CLIP Enter Request	Participant	CrossRequest	DS
Response to a CLIP Request	ETI Gateway	CrossRequest-	DT
Response to a CEIF Request	LII Gateway	Ack	
CLIP Execution Notification	ETI Gateway	Execution-	8
CLIF Execution Notification	LII Gateway	Report	O
CLIP Delete Request	Participant	CrossRequest	DS
CLIP Deletion Notification	ETI Gateway	Execution-	8
CLIF Deletion Notification	Lii Gateway	Report	0

4.8 Selective Request for Quote Service

ETI Message	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation	Participant	QuoteRequest	R
Request	Farticipalit	Quoterrequest	N .
SRQS Inquire Smart	Participant	PartyDetails-	CF
Respondent Request	i articipant	ListRequest	CF
SRQS Inquire Smart	ETI Gateway	PartyDetails-	CG
Respondent Response	LTT Gateway	ListReport	CG
SRQS Quote Response	ETI Gateway	QuoteAck	CW
SRQS Open Negotiation	ETI Gateway	QuoteStatus-	Al
Notification for Requester	LTT Gateway	Report	Al
SRQS Open Negotiation	ETI Gateway	QuoteStatus-	Al
Notification for Respondent	LTT Gateway	Report	AI
SRQS Update Negotiation	Participant	0	R
Request	Farticipant	QuoteRequest	N.
SRQS Negotiation Notification	ETI Gateway	QuoteStatus-	AI
for Requester	LTT Gateway	Report	Al
SRQS Enter Quote Request	Participant	QuoteRequest	R
SRQS Quote Notification for	ETI Gateway	Quote	·
Responder	LII Galeway	Quote	S

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ETI Message	Sender	FIX Message	MsgType (35)
SRQS Enter Quoting Status	Participant	MassQuote-	h
Request	i articipant	Acknowledgem	
SRQS Hit Quote Request	Participant	Quote- Response	AJ
SRQS Deal Response	ETI Gateway	QuoteAck	CW
		Trade-	
SRQS Create Deal Notification	ETI Gateway	Capture-	AE
		Report	
		Trade-	
SRQS Update Deal Request	Participant	Capture-	AE
		Report	
		Trade-	
SRQS Deal Notification	ETI Gateway	Capture-	AE
		Report	
SRQS Negotiation Status	ETI Gateway	QuoteStatus-	Al
Notification	LTT Gateway	Report	Al
SRQS Negotiation Notification	ETI Gateway	QuoteStatus-	Al
for Respondent	L I I Gateway	Report	\bigcit{\sigma}
SRQS Status Notification	ETI Gateway	QuoteStatus-	Al
SINGS Status Notification	L I I Gateway	Report	Al

4.9 TES Trading

ETI Message	Sender	FIX Message	MsgType (35)
		Trade-	
Enter TES Trade Request	Participant	Capture-	AE
		Report	
		Trade-	
TES Response	ETI Gateway	Capture-	AR
		ReportAck	
		Trade-	
TES Broadcast	ETI Gateway	Capture-	AE
		Report	
		Trade-	
Modify TES Trade Request	Participant	Capture-	AE
		Report	
		Trade-	
Delete TES Trade Request	Participant	Capture-	AE
		Report	
		Trade-	
Delete TES Trade Broadcast	ETI Gateway	Capture-	AE
		Report	

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Approve TES Trade Request Approve TES Trade Broadcast ETI Gateway Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Report	ETI Message	Sender	FIX Message	MsgType (35)
Report Trade- Capture- Report Trading- SessionStatus Trade- Capture- Report Trade- SessionStatus Trade- Capture- Report AR ReportAck Trade- Capture- Report AR Repo			Trade-	
Approve TES Trade Broadcast ETI Gateway Trade-Report TES Execution Broadcast ETI Gateway Trade-Capture-Report Trade-Capture-Re	Approve TES Trade Request	Participant	Capture-	AE
Approve TES Trade Broadcast ETI Gateway Tes Status Broadcast ETI Gateway ETI Gateway ETI Gateway Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE Trade- Capture- Report Trade- Capture- Report AE Report Trade- Capture- AE Report Trade- Capture- AE Report AE Report Trade- Capture- AE Report AE Report AE Report Trade- Capture- AE Report AE Report AE Report Trade- Capture- AE Report AE Report Trade- Capture- AE Report AE Report AE AE AE AE AE AE AE AE AE A			Report	
Report TES Status Broadcast ETI Gateway Trading- SessionStatus Trade- Capture- Report AE Report			Trade-	
TES Status Broadcast ETI Gateway Trade- Capture- Report AR ReportAck Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report AR Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Report A	Approve TES Trade Broadcast	ETI Gateway	Capture-	AE
TES Status Broadcast ETI Gateway Session Status Trade- Capture- Report AE Reverse TES Trade Request Approve Reverse TES Trade Request Approve Reverse TES Trade Request ETI Gateway Approve Reversal Broadcast ETI Gateway Trade- Capture- Report AR ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE Report Trade- Capture- Report AE Trade- Capture- Report AE AE Trade- Capture- Report AE AE AE AE Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report AE AE AE AE AE AE AE AE AE A			Report	
TES Execution Broadcast ETI Gateway Trade- Capture- Report AR Report Trade- Capture- Report AB AB Trade- Capture- Report AB AB AB AB AB AB AB AB AB A	TEC Chatter Burndanet	ETI Cataviav	Trading-	L
TES Execution Broadcast ETI Gateway Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report AE Reverse TES Trade Request Approve Reverse TES Trade Request Approve Reverse TES Trade Request Trade- Capture- Report Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE AE AE Trade- Capture- Report AE AE AE AE Trade- Capture- Report AE AE AE AE AE AE AE AE AE A	TES Status Broadcast	E I I Gateway	SessionStatus	n
Report Trade- Capture- Report Reverse TES Trade Request Approve Reverse TES Trade Request Approve Reversal Broadcast ETI Gateway Trade- Capture- Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AC Capture- Report Trade- Capture- Report AC Capture- Report Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Repo			Trade-	
TES Trade Broadcast ETI Gateway Capture- Report Trade- Capture- Report Trade- Capture- Report AE AE AE AE AE AE AE AE AE A	TES Execution Broadcast	ETI Gateway	Capture-	AE
TES Trade Broadcast ETI Gateway Capture-Report Trade-Capture-Report Approve Reverse TES Trade Request Approve Reverse TES Trade Request ETI Gateway Trade-Capture-Report Trade-Capture-ReportAck Trade-Capture-ReportAck Trade-Capture-ReportAck Trade-Capture-Report Trade-Capture-Report Trade-Capture-Report Trade-Capture-Report ETI Gateway Trade-Capture-Report AE Trade-Capture-Report AE Trade-Capture-Report AE Trade-Capture-Report AE Trade-Capture-Report AE Trade-Capture-Report AE AE Trade-Capture-Report AE AE AE AE AE AE AE AE AE A			Report	
Reverse TES Trade Request Reverse TES Trade Request Approve Reverse TES Trade Request Approve Reverse TES Trade Request Participant Trade- Capture- Report Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report AE Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Rep			Trade-	
Reverse TES Trade Request Participant Approve Reverse TES Trade Request Participant Trade- Capture- Report Trade- Capture- ReportAck TES Compression Run Status Response ETI Gateway ETI Gateway Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE Report AE Report AE Report Trade- Capture- Report AE Report AE Report AE Report AE Report AE Report Trade- Capture- Report AE Report AE Report AE Report AE Report Trade- Capture- Report AE Repo	TES Trade Broadcast	ETI Gateway	Capture-	AE
Reverse TES Trade Request Approve Reverse TES Trade Request Participant Participant Trade- Capture- Report AE Tes Compression Run Status Request Tes Compression Run Status Response Tes Compression Run Status Response Tes Compression Run Status Response Trade- Capture- Report AR Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report AE Tes Trade- Capture- Report Trade- Capture- Report AE Tes Trade- Capture- Report AE AE AE AE AE AE AE AE AE A			Report	
Approve Reverse TES Trade Request Participant Trade- Capture- Report Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE Report AE Report AE Report AE Report Trade- Capture- Report AE Rep			Trade-	
Approve Reverse TES Trade Request Participant Trade- Capture- Report Trade- Capture- ReportAck TES Compression Run Status Response ETI Gateway Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE Trade- Capture- Report AE Trade- Capture- Report AE Capture- Report AE AE Trade- Capture- Report AE AE Trade- Capture- Report AE AE AE AE Trade- Capture- AE Report AE AE AE AE AE AE AE AE AE A	Reverse TES Trade Request	Participant	Capture-	AE
Approve Reverse TES Trade Request Participant Capture- Report Trade- Capture- ReportAck TES Compression Run Status Response ETI Gateway Trade- Capture- ReportAck Trade- Capture- Report AE			Report	
Request Participant Capture- Report Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE Trade- Capture- Report		Participant	Trade-	
TES Reversal Broadcast ETI Gateway Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report TES Compression Run Status Response ETI Gateway Response ETI Gateway ETI Gateway Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- Report AE Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Report Trade- Capture- Report Trade- Capture- Report AE ETI Gateway ETI Gateway Capture- Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE AE Trade- Capture- Report AE AE AE AE AE AE AE AE AE A			Capture-	AE
TES Reversal Broadcast ETI Gateway Capture- Report Trade- Capture- Request TES Compression Run Status Request ETI Gateway ETI Gateway Capture- Report Trade- Capture- Report AR ReportAck TES Compression Run Status Response ETI Gateway ETI Gateway Capture- Report AE AR ReportAck Trade- Capture- Report Trade- Capture- Report AE Trade- Capture- Report Trade- Capture- AE	Request		Report	
TES Compression Run Status Request Participant Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report AR Response ETI Gateway Broadcast Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE Trade- Capture- Report			Trade-	
TES Compression Run Status Request Participant Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report AR Response ETI Gateway Trade- Capture- ReportAck TES Compression Run Status Broadcast ETI Gateway ETI Gateway Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Report Trade- Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- Report Trade- Capture- AE Trade- Capture- Report AE Tes Trade- Capture- AE Tes Trade- Capture- AE Tes Trade- Capture- AE	TES Reversal Broadcast	ETI Gateway	Capture-	AE
Request Participant Capture- Report TES Compression Run Status Response ETI Gateway Trade- Capture- ReportAck Trade- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE Report			Report	
Request Participant Capture- Report TES Compression Run Status Response ETI Gateway Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report AE TES Trade Upload Broadcast ETI Gateway Trade- Capture- Report AE	TEG 6		Trade-	
TES Compression Run Status Response ETI Gateway Trade- Capture- ReportAck Trade- Capture- ReportAck Trade- Capture- Report Trade- Capture- AE Report Trade- Capture- Report AE Report Trade- Capture- Report AE TES Trade Upload Broadcast ETI Gateway Capture- AE	•	Participant	Capture-	AE
TES Compression Run Status Response ETI Gateway Capture- ReportAck Trade- Capture- Report ETI Gateway Trade- Capture- Report AE TES Trade Upload Broadcast ETI Gateway Capture- AE	Request		Report	
Response ETI Gateway Capture- ReportAck Trade- Capture- Report AE Upload TES Trade Request Participant Participant Trade- Report Trade- Capture- Report Trade- Capture- Report AE Trade- Capture- Report AE Report AE Capture- AE Capture- AE Report AE Capture- AE Capture- AE Capture- AE Capture- AE Tes Trade- Capture- AE Tes Trade- Capture- AE	TEG 6		Trade-	
TES Compression Run Status Broadcast ETI Gateway ETI Gateway ETI Gateway Capture- Report Trade- Upload TES Trade Request Participant Capture- Report Trade- Report Trade- Capture- AE Report Trade- Capture- AE Trade- Capture- AE Capture- AE Tes Trade Upload Broadcast ETI Gateway Capture- AE		ETI Gateway	Capture-	AR
Broadcast ETI Gateway Capture- Report Trade- Upload TES Trade Request Participant Capture- Report AE Report Trade- Report Trade- Report Trade- Report Trade- Report AE TES Trade Upload Broadcast ETI Gateway Capture- AE	Response		ReportAck	
Broadcast ETI Gateway Capture- Report Trade- Upload TES Trade Request Participant Capture- Report AE Trade- Report Trade- Report Trade- Report Trade- Capture- AE TES Trade Upload Broadcast ETI Gateway Capture- AE	TEC C . D C.		Trade-	
Report Upload TES Trade Request Participant Capture- Report Trade- Trade- Report Trade- Capture- AE TES Trade Upload Broadcast ETI Gateway Capture- AE	·	ETI Gateway	Capture-	AE
Upload TES Trade Request Participant Capture-Report Trade-Capture-AE TES Trade Upload Broadcast ETI Gateway Capture-AE	Broadcast		Report	
Report Trade- TES Trade Upload Broadcast ETI Gateway Capture- AE			Trade-	
TES Trade Upload Broadcast ETI Gateway Capture- AE	Upload TES Trade Request	Participant	Capture-	AE
TES Trade Upload Broadcast			Report	
			Trade-	
	TES Trade Upload Broadcast	ETI Gateway	Capture-	AE
			Report	

4.10 Basket Trading

ETI Message	Sender	FIX Message	MsgType (35)
Enter Basket Trade Request	Participant	TradeMatch-	DC
Litter Basket Hade Nequest	r articipant	Report	DC
Basket Trading Response	ETI Gateway	TradeMatch-	DD
Dasket Trading Response		ReportAck	
Basket Trading Broadcast	ETI Gateway	TradeMatch-	DC
Basket Trading Broadcast	211 dateway	Report	
Approve Basket Broadcast	ETI Gateway	TradeMatch-	DC.
Approve basket broadcast	LTT Gateway	Report	DC
Approve Basket Trade Request	Participant	TradeMatch-	DC.
Approve Basket Trade Nequest	r articipant	Report	DC
Basket Execution Broadcast	ETI Gateway	TradeMatch-	DC.
Basket Execution Broadcast	LTT Gateway	Report	DC
Modify Basket Trade Request	Participant	TradeMatch-	DC.
Would basket Trade Request	rarticipant	Report	
Delete Basket Trade Request	Participant	TradeMatch-	DC
Delete Basket Trade Nequest	i articipant	Report	DC
Delete Basket Broadcast	ETI Gateway	TradeMatch-	DC.
Delete Dasket Dioaucast	L I I Gateway	Report	
Amend Basket Trade Request	Participant	TradeMatch-	DC
Amenu Dasket Trade Request	i articiparit	Report	

4.11 Other

ETI Message	Sender	FIX Message	MsgType (35)
		Trade-	
Trade Notification	ETI Gateway	Capture-	AE
		Report	
Trade Notification Status	ETI Gateway	Trading-	h
Trade Notification Status	LII Gateway	SessionStatus	li e
Trading Session Event	ETI Gateway	Trading-	h
Trading Session Event	Lii Gateway	SessionStatus	П
Mass Cancellation Event	ETI Gateway	OrderMass-	B7
Iviass Cancellation Event	LII Gateway	ActionReport	DZ
Pre-Trade Risk Limits	Participant	PartyRisk-	CL
Definition Request	i articipant	LimitsRequest	CL
Pre-Trade Risk Limit Response	ETI Gateway	PartyRisk-	CM
rre-Trade Nisk Limit Nesponse	LTT Gateway	LimitsReport	CIVI
Inquire Pre-Trade Risk Limits	Participant	PartyRisk-	CI
Request	i articipant	LimitsRequest	CL
Sanda Availability	ETI Gateway	User-	СВ
Service Availability	Lii Gateway	Notification	СВ
Sanda Availability Market	ETI Gateway	User-	СВ
Service Availability Market	LII Gateway	Notification	СВ

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ETI Message	Sender	FIX Message	MsgType (35)
News	ETI Gateway	News	В
		Party-	
Entitlement Notification	ETI Gateway	Entitlements-	CZ
		UpdateReport	
Party Action Report	ETI Gateway	PartyAction-	DI
raity Action Report	Lii Gateway	Report	Ы
		PartyRisk-	
Risk Notification	ETI Gateway	LimitsUpdate-	CR
		Report	
Ping Request	Participant	TestRequest	1
Ping Response	ETI Gateway	Heartbeat	0
		Application-	
Gap Fill	ETI Gateway	Message-	BY
		Report	

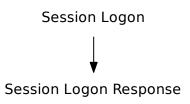
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5 Session Layer

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< th=""><th colspan="10"><messageheaderin></messageheaderin></th></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: 10000 (Logon,				
						MsgType = A)				
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	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 (in milliseconds) interval 0				
						= gateway will not take any action				
						for skipped heartbeats (only allowed				
						for non-production environments) not				
						set: gateway will define interval				
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID				
1408	DefaultCstmApplVer-	Y	30	32	Fixed String	Indicates the ETI interface version the				
1.00	ID	.	00	02	(0-terminable)	participant application uses. The inter-				
					(0 00	face version can be found in XML and				
						C-Header files.				
						Valid characters: $\xspace \times 20$, $\xspace \times 22$ - $\xspace \times 7B$,				
						\x7D, \x7E				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
554	Password	Υ	32	62	Fixed String	not encrypted
					(0-terminable)	Valid characters: 0-9, A-Z, a-z, \x21,
						\x23, \x24, \x25, \x26, \x2A, \x2B,
						\x2D, \x2F, \x3D, \x40, \x5F
25012	ApplUsageOrders	Y	1	94	char	Participant application: type of order
						processing.
						Value Description
						A Automated
						M Manual
						B Both (Automated and Man-
						ual)
						N None
25010		.,		0.5		
25013	ApplUsageQuotes	Y	1	95	char	Participant application: type of quote
						processing.
						Value Description
						A Automated
						M Manual
						B Both (Automated and Man-
						ual)
						N None
25014	OrderRoutingIndicator	Y	1	96	char	Indicates if the participant application
	- Craon to aum ginarous	-	_		21121	is an order routing system.
						Value Description
						Y Yes
						N No
1600	FIXEngineName	N	30	97	Fixed String	Provides the name of the infras-
					(0-terminable)	tructure component being used for
						session level communication.Normally
						this would be the FIX Engine or FIX
						Gateway product name.
						Valid characters: \x20, \x22-\x7B,
1000	EN/E		0.0	10-	F. 16.	\x7D, \x7E
1601	FIXEngineVersion	N	30	127	Fixed String	Provides the version of the FIX infras-
					(0-terminable)	tructure component.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

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

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5.2 Session Logon 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	<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	Υ	8	8	UTCTimestamp	Gateway request in timestamp.			
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway			
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.			
39040	Pad4	U	4	28	Fixed String	not used			
< Messa	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	Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field			
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.			

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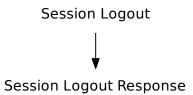
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1301	MarketID	Υ	2	56	unsigned int	Market ID.
						Value Description
						1 XEUR
						2 XEEE
						12 NODX
						* More values
339	TradSesMode	Y	1	58	unsigned int	Environment Type
						Value Description
						1 Development
						2 Simulation
						3 Production
						4 Acceptance
						5 Disaster Recovery
1408	DefaultCstmApplVer-ID	Y	30	59	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
28763	DefaultCstmApplVer- SubID	Y	5	89	Fixed String	ETI subversion. Identifies ETI changes within one ETI version. Value Description D0002 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< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used

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5.4 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
<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: 10003 (Logout,
						MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used

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5.5 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,< 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: 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	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
<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: \x09, \x0A, \x0D,
						\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	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10011 (Heartbeat, MsgType $= 0$)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used

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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	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: 10023 (Heart-
						$beat,\ MsgType = 0)$
39020	Pad2	U	2	6	Fixed String	not used
<notifh< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></notifh<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway

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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
	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: 10037 (User-
						${\sf Notification,\ MsgType} = {\sf CB)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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
	ge Body>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText
						(30355).

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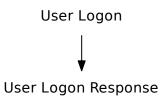
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
926	UserStatus	Υ	1	50	unsigned int	The status of the User
						Value Description
						Admission to trading sus-
						pended
						11 Suspension revoked
39050	Pad5	U	5	51	Fixed String	not used
30355	VarText	Υ	2000	56	Variable String	Error text.
						Valid characters: \x09, \x0A, \x0D,
						\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	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-		
						${\sf Request,\ MsgType} = {\sf BE)}$		
25028	NetworkMsgID	U	8	6	Fixed String	not used		
39020	Pad2	U	2	14	Fixed String	not used		
<reque< td=""><td colspan="8"><requestheader></requestheader></td></reque<>	<requestheader></requestheader>							
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
50	SenderSubID	U	4	20	unsigned int	not used		
< Messa	ge Body>							
553	Username	Y	4	24	unsigned int	The trader ID		
554	Password	Υ	32	28	Fixed String	not encrypted		
					(0-terminable)	Valid characters: 0-9, A-Z, a-z, \x21,		
						\x23, \x24, \x25, \x26, \x2A, \x2B,		
						\x2D, \x2F, \x3D, \x40, \x5F		
39040	Pad4	U	4	60	Fixed String	not used		

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5.10 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.

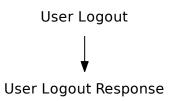
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout.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

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5.11 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderin></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: 10029 (User-			
						Request,MsgType=BE)			
25028	NetworkMsgID	U	8	6	Fixed String	not used			
39020	Pad2	U	2	14	Fixed String	not used			
<reque< td=""><td>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			
<message body=""></message>									
553	Username	Y	4	24	unsigned int	The trader 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,< 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: 10024 (User-
						${\sf Response},\ {\sf MsgType} = {\sf BF})$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used

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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	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: 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	Outgoing timestamp; filled always by
						the gateway
< Messa	ge Body>					
553	Username	Y	4	16	unsigned int	The trader ID
30354	VarTextLen	Υ	2	20	Counter	Number of used bytes for field VarText
						(30355).
926	UserStatus	Υ	1	22	unsigned int	The status of the User
						Value Description
						Forced user logout by ex-
						7 change
39000	Pad1	U	1	23	Fixed String	not used
30355	VarText	Υ	2000	24	Variable String	Error text.
						Valid characters: \x09, \x0A, \x0D,
						\x20-\x7B, \x7D, \x7E

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5.14 Throttle Update Notification

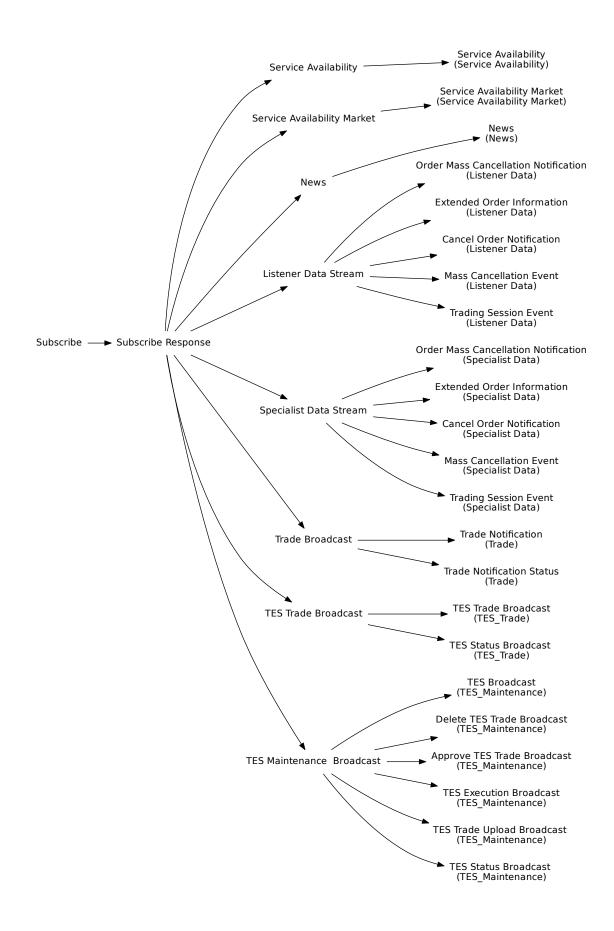
This message informs about throttle parameters that have been updated intraday.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	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: 10028 (User-
						${\sf Notification,\ MsgType} = {\sf CB)}$
39020	Pad2	U	2	6	Fixed String	not used
<notifh< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></notifh<>	Header>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
< Messa	ge Body>					
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of
						milliseconds; applicable for transac-
						tion limit.
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTime-
						Interval (1614). If set to 0, throttling
						will be switched off.
25002	ThrottleDisconnect-	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.
						EII.

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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.



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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, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (ApplicationMessageRequest, Msg-Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<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>		-			111111111111111111111111111111111111111
	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription 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.

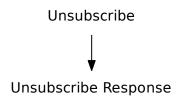
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10005
						(ApplicationMessageRequestAck,
						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	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	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< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	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	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	Υ	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Υ	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used

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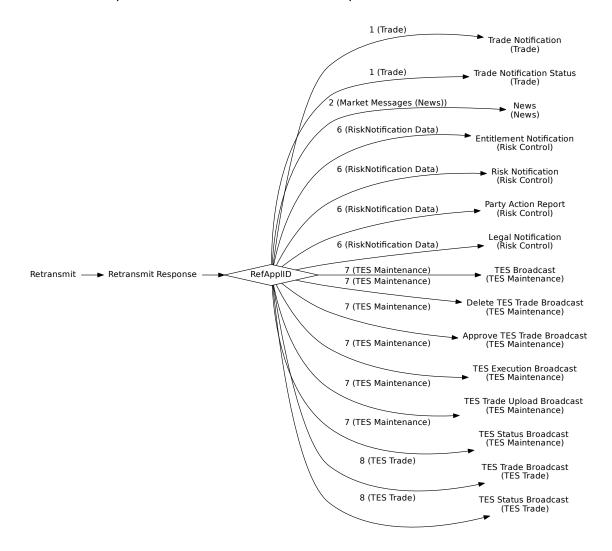
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5.19 Retransmit

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	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	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 RefApplID, SubcriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance.
1355	RefAppIID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. Value Description 1 Trade 2 News 6 Risk Control 7 TES Maintenance 8 TES Trade 9 SRQS Maintenance
39050	Pad5	U	5	43	Fixed String	not used

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5.20 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	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: 10009
						(ApplicationMessageRequestAck,
						MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	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 Ap-
						plBegSeqNum)."no value" means the
						requested data is not available.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	RefApplLastSeqNum	N	8	40	SeqNum	Last application sequence number
						known by the T7 system for a
						certain scope of RefAppIID, Sub-
						scriptionScope and PartitionID."no
						value" means that there is no
						data persisted yet for the requested
						stream/subscription scope.
1349	ApplTotalMessage-	Y	2	48	unsigned int	Total number of messages (frag-
1549	Count	'		70	unsigned int	ments) included in transmission.
						ments) included in transmission.
39060	Pad6	U	6	50	Fixed String	not used

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Derivatives Message Reference

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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	ngeHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10026
						(ApplicationMessageRequest, Msg-
						Type = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	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	Υ	2	28	unsigned int	Application message identifiers are
						only unique per RefAppIID, Subcrip-
						tionScope and PartitionID.Therefore,
						the PartitionID is required to define
						the scope of a Retransmit request.
1355	RefAppIID	Y	1	30	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						4 Session Data
						5 Listener Data
						o Eisterier Bata
28718	ApplBegMsgID	N	16	31	data	Beginning range of application mes-
						sage identifiers; 'no value' indicates
						first known application message iden-
						tifier.
28719	ApplEndMsgID	N	16	47	data	Ending range of application message
						identifiers; "no value" means last
						known application message identifier.
39000	Pad1	U	1	63	Fixed String	not used

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5.22 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	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
						$({\sf ApplicationMessageRequestAck},$
						MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>	'				
1349	ApplTotalMessage-	Y	2	32	unsigned int	Total number of messages (frag-
1349	Count	'	۷	J2	unsigned int	ments) included in transmission.
						ments, meraded 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 ApplBegMs-
						gID).
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	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: 10010 (Reject,
						MsgType = 3)
39020	Pad2	U	2	6	Fixed String	not used
<nrre< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre<>	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	N	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
< Messa	ge Body>			ı		
373	SessionRejectReason	Y	4	56	unsigned int	Error code.
						Valid values are listed after this table.
20254	VorTostlar	\ \ \	2	60	Country	Values <100 are received by FIV Wa
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We
						will use user-defined values for appli-
						cation level errors as well

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

$Valid\ Values\ of\ SessionRejectReason\ (datatype\ SessionRejectReason)$

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

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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



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: 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	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: 10036 (Session-
						${\sf DetailsListResponse,\ MsgType} = {\sf U6)}$
39020	Pad2	U	2	6	Fixed String	not used
< Respo	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
	ge Body>			ı		
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:</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	>SessionSubMode	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	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10040 (Trade-
						${\sf EnrichmentListRequest}, \;\; {\sf MsgType} \; = \; $
						U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	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	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	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	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, \x47, \x49, \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
20096	>PartyIDTakeUp-	N	5	62	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
	>PartyIDOrder-					
20013	OriginationFirm	N	7	67	Fixed String	External Member ID.
						Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	74	Fixed String	Final Beneficiary
25007		N.	10	00	F: 1.C. :	Valid characters: A-Z, 0-9, \x20
25007	>FreeText1	N	12	83	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	95	Fixed String	Second free-format text field for
25006	>Free Text2	IN	12	95	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	107	Fixed String	Third free-format text field for trader-
					0	specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
39000	>Pad1	U	1	119	Fixed String	not used

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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	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: 10038 (Party-
						$\begin{tabular}{ll} DetailsListRequest, \ MsgType = CF) \end{tabular}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	U	4	20	unsigned int	not used
< Messa	ge Body>					
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

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	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: 10039 (Party-
						${\sf DetailsListReport,\ MsgType} = {\sf CG)}$
39020		U	2	6	Fixed String	not used
	nseHeader>				1	
	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
22242					F. 16.	gateway.
39040		U	4	28	Fixed String	not used
	ge Body>		1.0	- 00		
	LastEntityProcessed	N	16	32	data	Paging key for reference data request
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating
						group
39060		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:
	D . D . II	T				NoPartyDetails
20212	>PartyDetail- IDExecutingTrader	Y	4	56	unsigned int	Trader ID
	>PartyDetail-					
22212	ExecutingTrader	Y	6	60	Fixed String	Trader Name
	Executing Frader					Valid characters: $\x 20$, $\x 22-\x 7B$,
						\x7D, \x7E
1674	>PartyDetailRole-	Y	1	66	unsigned int	User Role
	Qualifier					Value Description
						10 Trader
						11 Head Trader
						12 Supervisor
1672	>PartyDetailStatus	Υ	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

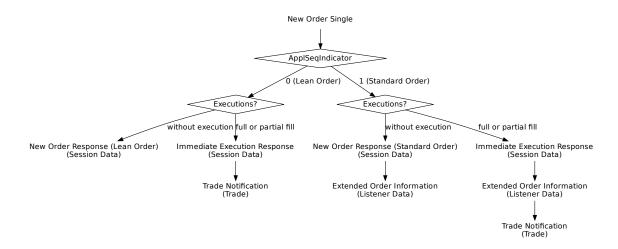
Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

6 Order Handling

6.1 New Order Single

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



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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	48	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
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
	DecisionMaker				anoignou me	(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify the person or algorithm within the
						member or participant of the 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
						TimeInForce $(59) = 6$.
1300	MarketSegmentID	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 reference data.
28744	MatchInstCrossID	N	4	92	unsigned int	Self Match Prevention ID.
	PartyIDTakeUp-					
20096	TradingFirm	N	5	96	Fixed String	Take-up Member Short Name.
	_					Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	101	Fixed String	External Member ID.
	OriginationFirm					Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20032	PartyIDBeneficiary	N	9	108	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
28703	ApplSeqIndicator	Y	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	OrdType	Y	1	119	unsigned int	Order type.
						Value Description
						1 Market
						2 Limit
						3 Stop
						4 Stop Limit
28710	PriceValidityCheck-	Υ	1	120	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	Υ	1	121	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	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
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) - Standard Orders only 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') Annual Cancel order (FIX value 'Q') 6')

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	126	unsigned int	Marks a certain order as a closing auction one. Value Description 4 Closing or closing auction
1815	TradingCapacity	Y	1	127	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
1724	OrderOrigination	N	1	128	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	129	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	130	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
1	Account	N	2	131	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20038	PartyIDPosition- Account	N	32	133	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30-\x39$, $\x41-\x5A$
77	PositionEffect	Y	1	165	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
20075	PartyIDLocationID	N	2	166	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
1031	CustOrderHandling- Inst	N	1	168	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.
						Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values

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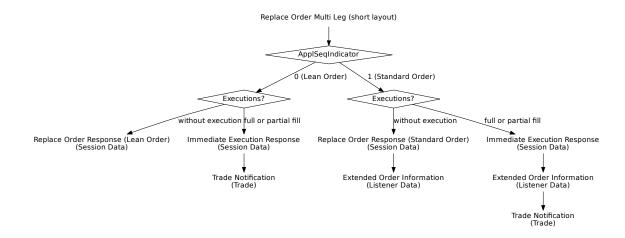
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	169	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25007	FreeText1	N	12	189	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	201	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	213	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	225	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39030	Pad3	U	3	245	Fixed String	not used

Deutsche Börse Group's T7 Release 9.1					
Enhanced Trading Interface					
Derivatives Message Reference					

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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	<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: 10130 (Order-				
						${\sf CancelReplaceRequest,\ MsgType}\ =$				
						G)				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>	<u> </u>								
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>									
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant				
						defined order request identifier; used				
						for client order id chaining.				
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully				
						processed task (request) referring to				
						the specific order.				
48	SecurityID	Y	8	40	signed int	Instrument identifier.				
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40)				
						is Limit (2) or Stop Limit (4).				
38	OrderQty	Y	8	56	Qty	Total Order Quantity.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	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
	Dari III.					field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	72	unsigned int	Investment decision within firm
	Decisioniviakei					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
05100						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	Υ	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 Stell Description 1 Buy 2 Sell Sell	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 54 Side Y 1 100 unsigned int 1 Buy 2 Sell 28710 PriceValidityCheck- Type Y 1 101 unsigned int 1 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 1 Indicator for checking the maximum order/quote value by the exchange. Value Description 0 None 1 Optional 1 Optional 2 Indicator for checking the maximum order/quote value by the exchange. Value Description 0 None 1 Optional 1 Optional 2 Indicator for checking the maximum order/quote value by the exchange. Value Description 1 Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 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							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 Strat-
Side Y 1 100 1							
Side Y 1 100 Unsigned int Side of the order.							4 Volatility Strategy
Total Standard Future Strategy Record Records Reco							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 Do not check poor the exchange. Value Description 1 Indicator for checking the maximum order/quote value by the exchange. Value Description 1 Check 1 Check 1 Check Value Description 1 Do not check 1 Check Value Description 1 Do not check 1 Check Value Description 1 Do not check 1 Check Value Description 20 Do not check 1 Check Value Description 1 Do not check 1 Check Value Description 20 Do not check 20 Description 20 Description 20 Description 21 Liquidity Provision							8 Pack and Bundle
Value Description 1 Buy 2 Sell							9 Strip
Value Description 1 Buy 2 Sell							
28710 PriceValidityCheck- Type 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 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	54	Side	Y	1	100	unsigned int	Side of the order.
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							Value Description
PriceValidityCheck- Type 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 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 Value Description 0 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 Buy
Type Type							2 Sell
Type Type		Disavisin Charl					
Should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value Description 0 None 1 Optional 2 Mandatory	28710	_	Y	1	101	unsigned int	Indicator how price validity check
Reasonability Check). Value Description		Туре					should be performed by the exchange
Value Description 0 None 1 Optional 2 Mandatory							(see the ETI Manual, chapter Price
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 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							Reasonability Check).
25126 ValueCheckTypeValue Y 1 102 unsigned int Indicator for checking the maximum order/quote value by the exchange. Value Description 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							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 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							0 None
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							1 Optional
order/quote value by the exchange. Value Description Do not check 1 Check Value Description Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description Liquidity Provision 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 Mandatory
order/quote value by the exchange. Value Description Do not check 1 Check Value Description Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description Liquidity Provision 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 O Do not check 1 Check	25126	ValueCheckTypeValue	Y	1	102	unsigned int	_
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							0 Do not check
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
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				_	submitted to a Trading Venue as part
1 Liquidity provision							
1 Liquidity provision							Value Description
I UTINO HOMENT II							0 No liquidity provision
							- It's aquaity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	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 parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) - Standard Orders only 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, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
1724	OrderOrigination	N	1	107	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	108	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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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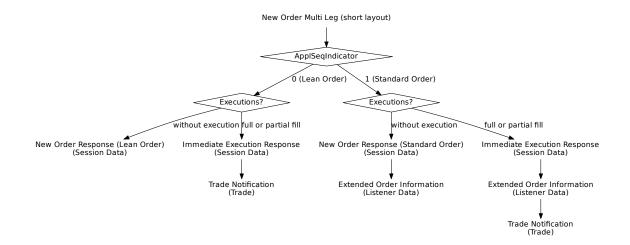
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	Executing Trader- Qualifier	Y	1	109	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39020	Pad2	U	2	110	Fixed String	not used

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

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	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10129 (New-
						${\sf OrderSingle,\ MsgType} = {\sf D)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
< Messa	ge Body>					
48	SecurityID	Y	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
	Dari III.					field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	64	unsigned int	Investment decision within firm
	Decisioniviakei					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
05100						decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the execution of the transaction resulting
						from the order.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	90	unsigned int	Indicates if the order is a Lean Order
					_	or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	91	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy 4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
54	Side	Y	1	92	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
28710	PriceValidityCheck-	Y	1	93	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	94	unsigned int	Indicator for checking the maximum
						order/quote value by the exchange.
						Value Description
						0 Do not check
						1 Check
	0 1 4 1 1					
23002	OrderAttribute-	Y	1	95	unsigned int	Indication as to whether an order is
	LiquidityProvision					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
18	ExecInst	Y	1	96	unsigned int	Instructions for order handling.
						Value Description
						Persistent Order (FIX value 'H')
						Non-persistent Order (FIX
						value 'Q')
59	TimeInForce	Y	1	97	unsigned int	Execution and trading restriction pa-
						rameters supported by T7.
						Value Description
						0 Day (GFD)
						Good Till Cancelled (GTC) -
						Standard Orders only
						3 Immediate or Cancel (IOC)
1815	TradingCapacity	Y	1	98	unsigned int	This field designates if the trader is
						acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1724	OrderOrigination	N	1	99	unsigned int	Order Origination, MiFID field - to in-
					_	dicate order received from a direct ac-
						cess or sponsored access customer
						Value Description
						Order received from a direct
						access customer
	PartyldInvestment-					
21222	DecisionMaker-	N	1	100	unsigned int	Qualifier for field Partyld-
	Qualifier					InvestmentDecisionMaker. Mem-
						bers/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

Deutsche Börse Group

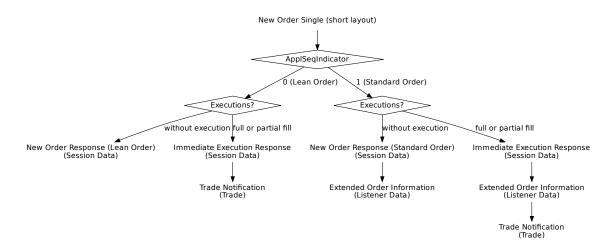
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader- Qualifier	Y	1	101	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39020	Pad2	U	2	102	Fixed String	not used

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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	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10125 (New-
						${\sf OrderSingle,\ MsgType} = {\sf D)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
44	Price	Y	8	24	PriceType	Limit price.
38	OrderQty	Υ	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 (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule
54	Side	Y	1	82	unsigned int	Side of the order. 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) Good Till Cancelled (GTC) - Standard Orders only 3 Immediate or Cancel (IOC)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 6 Cancel order (FIX value 'Q 6')
1815	TradingCapacity	Y	1	89	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1724	OrderOrigination	N	1	90	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer
						Value Description
						Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	91	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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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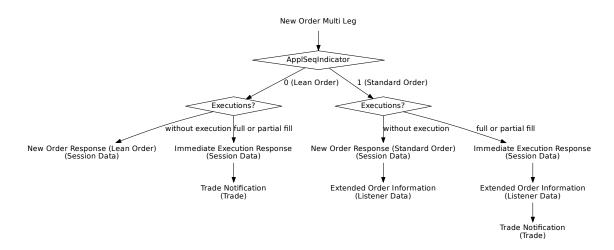
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	Executing Trader- Qualifier	Y	1	92	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39030	Pad3	U	3	93	Fixed String	not used

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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	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: 10113 (New-
						${\sf OrderMultileg,\ MsgType} = {\sf AB)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	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>					
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
48	SecurityID	Υ	8	32	signed int	Instrument identifier.
44	Price	Υ	8	40	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	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
						field may remain empty.
20122	PartyldInvestment-	N	8	64	unsigned int	Investment decision within firm
	DecisionMaker				O	(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
432	ExpireDate	N	4	84	LocalMktDate	Date of order expiry. Required if
						TimeInForce $(59) = 6$.
28744		N	4	88	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUp-	N	5	92	Fixed String	Take-up Member Short Name.
	TradingFirm				_	Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	97	Fixed String	External Member ID.
20013	OriginationFirm	IN	,	91	Tixed String	Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	104	Fixed String	Final Beneficiary
	. s. cy 12 Deficition y		,			Valid characters: A-Z, 0-9, \x20
28703	ApplSeqIndicator	Y	1	113	unsigned int	Indicates if the order is a Lean Order
						or a Standard Order.
						Value Description
						0 No Recovery Required
						1 Recovery Required

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Υ	1	114	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
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
	Duine Validit Charle					
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
25120	value check type value	'	_	110	ansigned int	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 Persistent Order (FIX value 'H') 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) - Standard Orders only 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 Market Maker
1724	OrderOrigination	N	1	124	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	125	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	126	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	127	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	Z	20	129	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1031	CustOrderHandling- Inst	N	1	149	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
20038	PartyIDPosition- Account	N	32	150	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30-\x39$, $\x41-\x5A$
25007	FreeText1	N	12	182	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	194	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	206	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	218	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
555	NoLegs	Y	1	238	Counter	Number of LegOrd repeating group
						instances.
39000	Pad1	U	1	239	Fixed String	not used
<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:
				,		NoLegs
2680	>LegAccount	N	2	240	Fixed String	Leg-specific account to book trades
						and keep positions on.
						Valid characters: 1-9, \x41, \x47,
						\x4D, \x50
564	>LegPositionEffect	Y	1	242	char	Leg-specific field used for T7 position
						management purposes and indicates
						whether the leg is submitted to open
						or close a position.
						Value Description
						C Close
						O Open
39050	>Pad5	U	5	243	Fixed String	not used

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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
< 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: 10101
39020	Pad2	U	2	6	Fixed String	(ExecutionReport, MsgType = 8) not used
	nseHeaderME>	0		U	Tixed String	not used
	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003		Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	_	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\newline 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	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	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	Υ	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Υ	8	104	UTCTimestamp	The entry timestamp is the time of
						the creation of the order.
21008	TrdRegTSTime- Priority	Y	8	112	UTCTimestamp	Priority timestamp.
39	OrdStatus	Υ	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-	Υ	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
						Book or Cancel Order ac-
						212 cepted
						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 Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
1823	Triggered	Y	1	126	unsigned int	Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO
25159	TransactionDelay- Indicator	*	1	127	unsigned int	Indicator for a delayed transaction Value Description 0 Transaction not delayed 1 Transaction delayed

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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
<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: 10102 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td>ı</td><td></td></nrres<>	sponseHeaderME>				ı	
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
<messa< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td></td></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	ExecType	Y	1	89	char	The reason why this message was generated.
						Value Description
						0 New
						4 Cancelled
						L Triggered
378	ExecRestatement-Reason	Y	2	90	unsigned int	Code to further qualify the field Exec- 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	92	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not subject 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	Υ	1	93	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
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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Enhanced Trading Interface	
Derivatives Message Reference	

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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
<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-
20500	T 1.15			4		cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI
						message layout. Value: 10103
39020	D- 42	U	2	6	Fixed String	(ExecutionReport, MsgType = 8) not used
	nseHeaderME>	0		0	Fixed String	not used
	RequestTime	Υ	8	8	UTCTimestamp	In timestamp; filled always by the
3919	Request i ime	T	0	0	OTCTIMEStamp	gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
1100						ity and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
28704	AnniMariD	N	16	55	data	Not set if the submitting session is not
20104	ApplMsgID	IN	10	33	Uata	the owner of the executed order.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the
033	Lasti raginent	'	_	' -	unsigned int	last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
						- 2001
<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
37	OrderID	Υ	8	72	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
						the lifetime of an order.
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant
						defined order request identifier; used
						for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Υ	8	96	signed int	Instrument identifier.
17	ExecID	Υ	8	104	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of
						the creation of the order.
21008	TrdRegTSTime-	N	8	120	UTCTimestamp	Priority timestamp
21000	Priority	IN	O	120	OTCTIMEStamp	Priority timestamp.
151	LeavesQty	Υ	8	128	Qty	Remaining quantity of an order.
14	CumQty	Υ	8	136	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Υ	8	144	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Υ	4	152	signed int	Product identifier.
30555	NoLegExecs	Υ	2	156	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
378	ExecRestatement-	Υ	2	158	unsigned int	Code to further qualify the field Evec
310	Reason	ı	2	136	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report
						(8) message.
						Value Description
						101 Order add accepted
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						114 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 Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
39	OrdStatus	Y	1	162	char	Conveys the current status of an order.
						Value Description
						1 Partially filled
						2 Filled
						4 Cancelled
						+ Cancelled
150	ЕхесТуре	Υ	1	163	char	The reason why this message was gen-
						erated.
						Value Description
						F Trade
1823	Triggered	Y	1	164	unsigned int	Indicates if an order has been previ-
						ously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop
						2 Triggered OCO
2523	CrossedIndicator	Y	1	165	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre-
						vented)

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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				Ü	Value Description
						1 Transaction delayed
1362	NoFills	Υ	1	167	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
<fillsg< td=""><td>rp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></fillsg<>	rp>					Cardinality: 0-100, Record counter:
		1	Г	T		NoFills
1364	>FillPx	Y	8	168	PriceType	Price of Fill.
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level
						(match step) of a match event; it is
						used for public trade reporting.
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match
						step event, which can be reconciled
						with the field SideTradeID (1506) in
						the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						2 Removed Liquidity
						5 Triggered Stop Order
39070	>Pad7	U	7	193	Fixed String	not used
<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:
	I	ı		ı		NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
						rity.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.
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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

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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< th=""><th colspan="8"><messageheaderout></messageheaderout></th></messa<>	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI		
						message layout. Value: 10104		
						(ExecutionReport, MsgType $= 8$)		
39020	Pad2	U	2	6	Fixed String	not used		
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>							
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.		
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-		
						tification message from the Matching		
						Engine		
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by		
						the gateway		
28727	ApplSubID	U	4	32	unsigned int	not used		
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-		
						longs to the scope of Service Availabil-		
						ity 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	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		U	7	57	Fixed String	not used		
< Messa	ge Body>							

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	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Y	8	120	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	128	signed int	Product identifier.
30555	NoLegExecs	Y	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.
						<u>'</u>
						101 Order add accepted
						108 Book Order executed
						Market Order triggered and 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 processed (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	Υ	1	137	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
39	OrdStatus	Y	1	138	char	Conveys the current status of an or-
39	OrdStatus	'	1	130	Cital	der.
						Value Description 1 Partially filled
						1 Partially filled 2 Filled
						9 Suspended
						4 Cancelled
						4 Cancelled
150	ExecType	Υ	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	CrossedIndicator	Y	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)
30011	FIXCIOrdID	N	20	142	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
1362	NoFills	Y	1	162	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
39050	Pad5	U	5	163	Fixed String	not used
<fillsgi< td=""><td>rp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></fillsgi<>	rp>					Cardinality: 0-100, Record counter:
1064				1.00	D: T	NoFills
1364		Y	8	168	PriceType	Price of Fill.
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is
						used for public trade reporting.
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match
1505	>1 III EXECID	'	-	100	Signed int	step event, which can be reconciled
						with the field SideTradeID (1506) in
						the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						1 Added Liquidity
						4 Auction
						5 Triggered Stop Order
						6 Triggered OCO Order
						7 Triggered Market Order
39070	>Pad7	U	7	193	Fixed String	not used
	nntLegExecGrp>					Cardinality: 0-600, Record counter:
	· ·					NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
						rity.
637	>LegLastPx	Υ	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.

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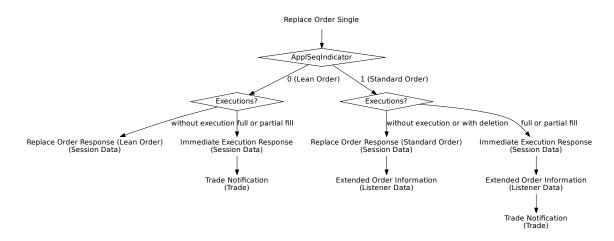
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1893	>LegExecID	Υ	4	24	signed int	Private identifier of a leg match step,
						which can be reconciled with the field
						SideTradeID (1506) in the Trade No-
						tification.
624	>LegSide	Υ	1	28	unsigned int	The side of the individual leg of a
	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

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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
	B					field may remain empty.
20122	PartyldInvestment-	N	8	80	unsigned int	Investment decision within firm
	DecisionMaker					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
422	F: na Data	NI	4	06	LacalMit Data	from the order.
432	ExpireDate	N	4	96	LocalMktDate	Date of order expiry. Required if
1300	MarketSegmentID	Y	4	100	signed int	TimeInForce (59) = 6. Product identifier.
30048	SimpleSecurityID	Y	4	100	unsigned int	Instrument identifier for simple instru-
30048	SimpleSecurityID	f	4	104	unsigned int	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	108	unsigned int	Self Match Prevention ID.
	TargetPartyIDSession-		-			
20655	ID	N	4	112	unsigned int	Session ID.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20096	PartyIDTakeUp- TradingFirm	N	5	116	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
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 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) - Standard Orders only 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 1 Persistent Order (FIX value 'H') 2 Non-persistent Order (FIX value 'Q') 5 Persistent and Book or Cancel order (FIX value 'H 6') Non-persistent and Book or Cancel order (FIX value 'Q') 6 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 Market Maker
1724	OrderOrigination	N	1	147	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	148	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
25124	ExecutingTrader- Qualifier	N	1	149	unsigned int	Derivatives Markets: Required, Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit Value Description 22 Algo 24 Human/Natural person
1	Account	N	2	150	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	PartyIDPosition- Account	Z	32	152	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
77	PositionEffect	Y	1	184	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
28743	OwnershipIndicator	Y	1	185	unsigned int	Indicator to change the ownership of an order Value Description 0 Do not change ownership Change ownership to executing party (User ID)
20075	PartyIDLocationID	N	2	186	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
1031	CustOrderHandling- Inst	N	1	188	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values

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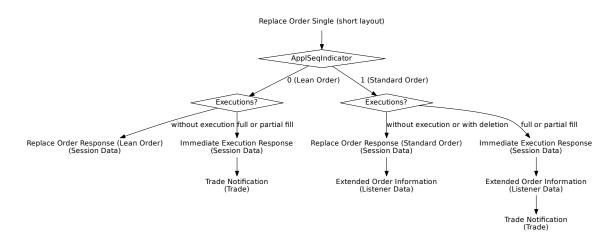
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	189	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
25007	FreeText1	N	12	209	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	221	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	233	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
20011	FIVEIO UD	N.I	20	245	Final Critic	\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCIOrdID	N	20	245	Fixed String	User defined client order ID
20070	D 17	11	7	265	Final Critic	Valid characters: \x20-\x7E
39070	Pad7	U	7	265	Fixed String	not used

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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
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10126 (Order-
						${\sf CancelReplaceRequest,\ MsgType}\ =$
						G)
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.
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
	Da I III. and and					field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	64	unsigned int	Investment decision within firm
	Decisioniviaker					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting from the order.
30048	SimpleSecurityID	Y	4	80	unsigned int	Instrument identifier for simple instru-
30040	SimpleSecurityID	'	4	00	unsigned int	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	Y	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) Good Till Cancelled (GTC) - Standard Orders only 3 Immediate or Cancel (IOC)
28703	ApplSeqIndicator	Y	1	95	unsigned int	Indicates if the order is a Lean Order or a Standard Order. 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')
						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, trading for its own account or acting as a market maker.
						Value Description 1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1724	OrderOrigination	N	1	98	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	99	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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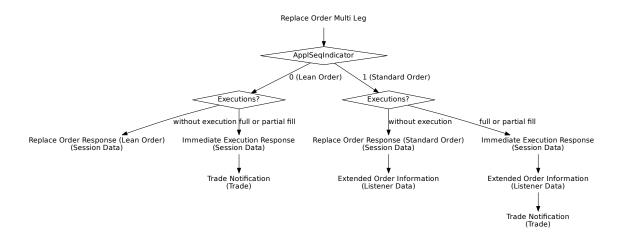
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader- Qualifier	Y	1	100	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
39030	Pad3	U	3	101	Fixed String	not used

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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	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10114 (Multileg-
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.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	Υ	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
38	OrderQty	Υ	8	64	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	72	unsigned int	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
	DecisionMaker					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
1200	M 1 . C ID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	4	0.0		from the order.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
432	ExpireDate	N	4	100	LocalMktDate	Date of order expiry. Required if
20744	MatchInstCrossID	N	4	104	unaismad int	TimeInForce (59) = 6. Self Match Prevention ID.
28744		IN	4	104	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	108	unsigned int	Session ID.
	PartyIDTakeUp-					
20096	TradingFirm	N	5	112	Fixed String	Take-up Member Short Name.
						Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-	N	7	117	Fixed String	External Member ID.
	OriginationFirm				3	Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	124	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
				1		1 and Grandeters: 71 Z, 0 3, 120

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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 Strat-
						egy
						4 Volatility Strategy 5 Futures Spread
						5 Futures Spread 6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						Э Зитр
54	Side	Y	1	135	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
10	0.17		-	106		
40	OrdType	Y	1	136	unsigned int	Order type.
						Value Description
						2 Limit
28710	PriceValidityCheck-	Y	1	137	unsigned int	Indicator how price validity check
20/10	Туре	'		131	unsigned int	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)
						Good Till Cancelled (GTC) - Standard Orders only
						3 Immediate or Cancel (IOC)
						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, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary) 6 Market Maker
						O IVIAINEL IVIANEI

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28743	OwnershipIndicator	Y	1	143	unsigned int	Indicator to change the ownership of an order Value Description 0 Do not change ownership Change ownership to executing party (User ID)
1724	OrderOrigination	N	1	144	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	145	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	146	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	147	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling- Inst	N	1	149	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.
						Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
2404	ComplianceText	N	20	150	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20038	PartyIDPosition- Account	N	32	170	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
25007	FreeText1	N	12	202	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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nd free-format text field for er-specific or customer-related
ments. Will not be forwarded to
for cash markets.
d characters: \x20, \x23-\x25,
-\x2A, \x2C-\x3B, \x3F, \x41-
F, \x61-\x7B, \x7D, \x7E
d free-format text field for trader-
ific or customer-related com-
ts.
d characters: $\x20$, $\x23$ - $\x25$,
-\x2A, \x2C-\x3B, \x3F, \x41-
F, \x61-\x7B, \x7D, \x7E
defined client order ID
d characters: \x20-\x7E
ber of LegOrd repeating group
nces.Must be greater than 1.
used
inality: 0-20, Record counter:
egs
specific account to book trades
keep positions on.
d characters: 1-9, \x41, \x47,
D, \x50
specific field used for T7 position
agement purposes and indicates
ther the leg is submitted to open
ose a position.
ue Description
C Close
O Open
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 (ExecutionReport, MsgType = 8)					
39020	Pad2	U	2	6	Fixed String	not used					
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway					
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.					
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.					
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine					
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway					
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.					
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\newline 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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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.
151	LeavesQty	Y	8	112	Qty	Remaining quantity of an order.
14	CumQty	Y	8	120	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Y	8	128	Qty	Total quantity cancelled for this order.
21008	TrdRegTSTime- Priority	Y	8	136	UTCTimestamp	Priority timestamp.
39	OrdStatus	Y	1	144	char	Conveys the current status of an or-
						der.
						Value Description
						0 New
						1 Partially filled
						2 Filled
						4 Cancelled
						9 Suspended
150	ЕхесТуре	Y	1	145	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						5 Replaced
						L Triggered

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-	Υ	2	146	unsigned int	Code to further qualify the field Exec-
	Reason		_		2	Type (150) of the Execution Report
						(8) message.
						Value Description
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						Book or Cancel Order ac-
						cepted
						114 Order has been changed to IOC
2523	CrossedIndicator	Y	1	148	unsigned int	Indicates SMP involvement.
						Value Description
						No crossing (Order not sub-
						ject to crossing)
						Cross rejected (Order subject
						1 to crossing and match pre- vented)
						vented)
1227	ProductComplex	Y	1	149	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy 4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
1823	Triggered	Y	1	150	unsigned int	Indicates if an order has been previously triggered.
						Value Description
						0 Not Triggered
						1 Triggered Stop 2 Triggered OCO
						2 Triggered OCO

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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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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				
< 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: 10108				
						(ExecutionReport, MsgType $= 8$)				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the				
						gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	${\sf TrdRegTSTimeOut}$	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
39030		U	3	53	Fixed String	not used				
	ge Body>	, ,		l						
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.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Υ	8	88	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Υ	8	96	Qty	Remaining quantity of an order.
14	CumQty	Υ	8	104	Qty	Cumulated executed quantity of an or-
						der.
84	CxlQty	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	ЕхесТуре	Y	1	121	char	The reason why this message was gen-
150	Exectype	'	1	121	Cital	erated.
						4 Cancelled 5 Replaced
						L Triggered
378	ExecRestatement-Reason	Y	2	122	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message.
						Value Description
						102 Order modify accepted
						105 IOC Order accepted
						181 Ownership Changed
						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
						1 to crossing and match pre-
						vented)

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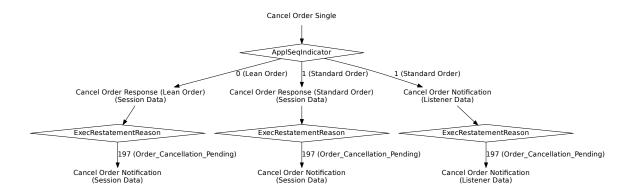
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	125	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

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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	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: 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	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>					
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 (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	56	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	68	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
20655	TargetPartyIDSession-ID	N	4	72	unsigned int	Session ID that entered the order.
1724	OrderOrigination	N	1	76	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	77	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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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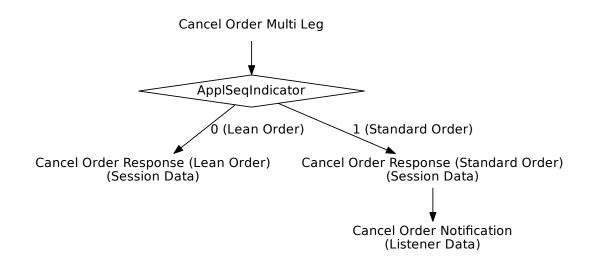
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	Executing Trader- Qualifier	Z	1	78	unsigned int	Derivatives Markets: Required. Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit Value Description 22 Algo 24 Human/Natural person
30011	FIXCIOrdID	N	20	79	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39050	Pad5	U	5	99	Fixed String	not used

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Build 91.344.1.ga-91004

.ga-91004030-89

Cancel Order Multi Leg 6.16

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderin></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: 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	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>								
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
	DecisionMaker				anoigned inc	(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the 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.
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID.
1724	OrderOrigination	N	1	80	unsigned int	Order Origination, MiFID field - to in-
						dicate order received from a direct ac-
						cess or sponsored access customer
						Value Description
						Order received from a direct
						5 access customer
	PartyldInvestment-					
21222	DecisionMaker-	N	1	81	unsigned int	Qualifier for field Partyld-
	Qualifier					InvestmentDecisionMaker. Mem-
						bers/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	*	1	82	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	83	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39000	Pad1	U	1	103	Fixed String	not used

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

6.17 Cancel Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<pre></pre> <pre></pre> <pre></pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> <pre> </pre> <pre> </pre> <pre> <pre> <pre> </pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre> <pre> <pre> <pre> </pre> <pre> <pre< td=""></pre<></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre></pre>									
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: 10110			
						(ExecutionReport, MsgType $= 8$)			
39020	Pad2	U	2	6	Fixed String	not used			
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>								
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the			
						gateway			
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.			
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.			
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a			
						message from the Matching Engine			
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-			
						ways by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\newline Be-			
						longs to the scope of Service Availabil-			
						ity and Retransmit requests.			
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.			
						Value Description			
						4 Session Data			
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not			
						the owner of the cancelled order.			
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
< Messa	ge Body>								
	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the			
	Oldoni	'	5	, _	a	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.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully
						processed task (request) referring to
						the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an or-
					_	der.
84	` ,	Y	8	120	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	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 gen-
						erated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result
						of Order Cancel Request)
	C Dantata a cara					
378	ExecRestatement-	Y	2	130	unsigned int	Code to further qualify the field Exec-
	Reason					Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						197 Pending order deletion
						Pending order cancellation
						199 processed (end of FREEZE
						state)

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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 Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
	T 5.1					
25159	TransactionDelay-	Y	1	133	unsigned int	Indicator for a delayed transaction
						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

Build 91.344.1.ga-91004030-89

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	<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: 10111				
						(ExecutionReport, MsgType $= 8$)				
39020	Pad2	U	2	6	Fixed String	not used				
<nrres< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>									
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	9	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	-	Y	8	32	UTCTimestamp	Timestamp the gateway receives a				
	•				·	message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
39030		U	3	53	Fixed String	not used				
	ge Body>		_	l						
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				
41	0 : 610 110	N.		70		for client order id chaining.				
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully				
						processed task (request) referring to				
10	Convitato	Y	8	80	signed int	the specific order. Instrument identifier.				
48	SecurityID	Y	0	οU	signed int	mstrument identiner.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Υ	8	88	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an or-
						der.
84	CxIQty	Y	8	104	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	112	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of
						Order Cancel Request)
						9 Suspended
150	ЕхесТуре	Y	1	113	char	The reason why this message was gen-
150	Exectype	'	_	113	Cital	erated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result
						of Order Cancel Request)
						(0. 0.40. 0200. 1.044.000)
378	ExecRestatement-	Υ	2	114	unsigned int	Code to further qualify the field Exec-
	Reason	•	_		ansigned int	Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						197 Pending order deletion
						197 Fending order deletion
1227	ProductComplex	Υ	1	116	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip

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Derivatives Message Reference

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25159	TransactionDelay-	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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Enhanced Trading Interface	
Derivatives Message Reference	Build 91.344.1.ga-91004030-89

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				
						message layout. Value: 10112				
						(ExecutionReport,MsgType=8)				
39020	Pad2	U	2	6	Fixed String	not used				
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>									
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-				
						tification message from the Matching				
						Engine				
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system				
						during broadcast subscription in order				
						to link broadcasts to the related sub-				
						scription.				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-				
						longs to the scope of Service Availabil-				
						ity 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				
1050	5 .5.		_							
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	Pad7	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	72		the lifetime of an order.
11	ClOrdID	IN	8	12	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
	Oligeiolaid	I N	O	00	unsigned int	processed task (request) referring to
						the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an or-
						der.
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Υ	4	120	signed int	Product identifier.
20026	PartyIDEntering-	N.	4	104		E to the ID
20036	Trader	N	4	124	unsigned int	Entering User ID.
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.
378	ExecRestatement-	Υ	2	132	unsigned int	Code to further qualify the field Exec-
370	Reason	'	_	152	unsigned int	Type (150) of the Execution Report
						(8) message.
						Value Description
						103 Order delete accepted
						122 Instrument State Change
						197 Pending order deletion
						Pending order cancellation
						199 processed (end of FREEZE
						state)
						261 Panic Cancel

Deutsche Börse Group

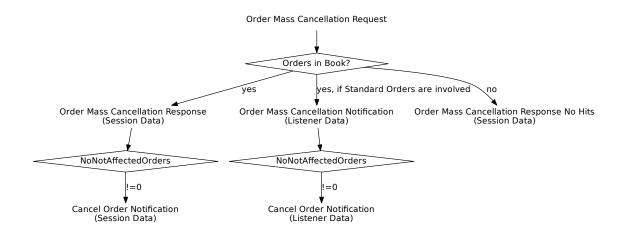
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	N	1	134	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
		.,				
39	OrdStatus	Y	1	135	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						Pending Cancel (i.e. result of Order Cancel Request)
						9 Suspended
						Juspended
150	ЕхесТуре	Υ	1	136	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						Pending Cancel (e.g. result
						of Order Cancel Request)
1227	ProductComplex	Y	1	137	unsigned int	This field qualifies an instrument type
1221	Troducteomplex	'	-	151	ansigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						ggy egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
54	Side	Y	1	138	unsigned int	Side of the order.
	Jide	'	_	150	unsigned int	Value Description
						1 Buy
						2 Sell
30011	FIXCIOrdID	N	20	139	Fixed String	User defined client order ID
						Valid characters: \x20-\x7E
39000	Pad1	U	1	159	Fixed String	not used

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6.20 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	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: 10120 (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>					
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIdInvestment- DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

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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
1300	MarketSegmentID	Y	4	56	signed int	from the order. 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
1724	OrderOrigination	N	1	69	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
21222	PartyldInvestment- DecisionMaker- Qualifier	N	1	70	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	71	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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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	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10121 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeaderME></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
1100	A 11D	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	F 4		ity and Retransmit requests.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
28704	ApplMsgID	Y	16	55	data	Application message identifier as-
20104	Арримэви	'	10	33	data	signed to an order or quote event.
893	LastFragment	Υ	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>					
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1370	NoNotAffectedOrders	Υ	2	80	Counter	Number of NotAffectedOrders repeat-
						ing group instances.
28782	NoAffectedOrder-	Y	2	82	Counter	Number of affected order transactions
20702	Requests	Į.		02	Counter	Number of affected order transactions
39040	Pad4	U	4	84	Fixed String	not used
<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	Υ	8	88	unsigned int	Exchange Order ID of an order whose
						cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	96	unsigned int	Original Client Order ID of an order
						whose cancellation is pending.
<affect< td=""><td>edOrderRequestsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></affect<>	edOrderRequestsGrp>					Cardinality: 0-500, Record counter:
						NoAffectedOrderRequests
28783	>AffectedOrder-	Y	4	0	unsigned int	ETI message sequence number af-
20703	RequestID	'	- T		unsigned int	fected by the transaction
39040	>Pad4	U	4	4	Fixed String	not used
39040	>rau4	U	4	4	i ixeu Strillg	not used

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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		U	2	6	Fixed String	not used
	sponseHeaderME>					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
20022	D. 12	11	2	F2	F: .1C: :	
39030		U	3	53	Fixed String	not used
	ge Body>		0	ГС	LITCT:	T
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.

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: 10122 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
						5 Listener Data
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
						0 Not Last Message
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
	ge Body>			I		-
1369	MassActionReportID	Υ	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on in-
						strument (SecurityID) level.
	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-	N	4	96	unsigned int	Owning User ID.
20012	IDExecutingTrader	IN	Ť	90	unsigned int	Owining Oser 1D.
20036	PartyIDEntering-	N	4	100	unsigned int	Entering User ID.
20030	Trader		•	100	unsigned int	Effecting osci ib.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeat-
						ing group instances.
28782	NoAffectedOrder-	Y	2	106	Counter	Number of affected order transactions
	Requests					
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation.
						Value Description
						0 No special reason
						1 Trading was stopped
						2 Emergency
						3 Market Maker Protection
						6 Session loss or logout
						7 Duplicate Session Login
						8 Clearing Risk Control
						100 Internal connection loss
						107 Instrument Suspended
						117 Member has been disabled
18	ExecInst	Υ	1	110	unsigned int	Instructions for order handling.
						Value Description
						Persistent and non-persistent
						3 orders affected (FIX value 'H
						Q')
						Non-persistent Order (FIX
						value 'Q')
54	Side	N	1	111	unsigned int	Side of the order.
					G	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:
				ı		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
- A CC	10 1 0 0					whose cancellation is pending.
<attect< td=""><td>edOrderRequestsGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></attect<>	edOrderRequestsGrp>					Cardinality: 0-500, Record counter:
	> AffactadO:da:					NoAffectedOrderRequests
28783	>AffectedOrder- RequestID	Y	4	0	unsigned int	ETI message sequence number af-
	Nequestio					fected 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< 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
						message layout. Value: 10117
						(ExecutionReport, $MsgType = 8$)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
						5 Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True

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893 LastFragment Y 1 56 unsigned int Indicates whether this messal last fragment (part) of a second messages belonging to one of transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used **Message Body>** 37 OrderID Y 8 64 unsigned int Exchange Order ID generated T7 System; it remains constitute lifetime of an order. 11 ClOrdID N 8 72 unsigned int Client Order ID: Unique pages.	quence of dedicated
messages belonging to one of transaction. Value Description 0 Not Last Message 1 Last Message 1 Last Message **Message Body** 37 OrderID Y 8 64 unsigned int Exchange Order ID generate T7 System; it remains constitute lifetime of an order.	dedicated
transaction. Value Description 0 Not Last Message 1 Last Message 39070 Pad7 U 7 57 Fixed String not used <a <="" href="#" td=""><td></td>	
Value Description 0 Not Last Message 1	id by the
39070 Pad7 U 7 57 Fixed String not used **Message Body>** 37 OrderID Y 8 64 unsigned int Exchange Order ID generate T7 System; it remains constitute lifetime of an order.**	id by the
39070 Pad7 U 7 57 Fixed String not used 	ud by the
39070 Pad7 U 7 57 Fixed String not used 	nd by the
	ud by the
	nd by the
37 OrderID Y 8 64 unsigned int Exchange Order ID generate T7 System; it remains constitute lifetime of an order.	d by the
T7 System; it remains consthe lifetime of an order.	d by the
the lifetime of an order.	-
	ant over
11 ClOrdD N 8 72 unsigned int Client Order ID: Unique no	
	•
defined order request identif	ier; used
for client order id chaining.	6.11
41 OrigClOrdID N 8 80 unsigned int ClOrdID (11) of the last sur	-
processed task (request) ref	erring to
the specific order.	
48 SecurityID Y 8 88 signed int Instrument identifier.	
17 ExecID Y 8 96 UTCTimestamp Transaction timestamp.	
21009 TrdRegTSEntryTime Y 8 104 UTCTimestamp The entry timestamp is the	time of
the creation of the order.	
21008 TrdRegTSTime- Y 8 112 UTCTimestamp Priority timestamp.	
Priority 44 Price N 8 120 PriceType Limit price. Required if Ord7	Tuno (40)
44 Price N 8 120 PriceType Limit price. Required if Ord is Limit (2) or Stop Limit (4	. ,
151 LeavesQty Y 8 128 Qty Remaining quantity of an ord	
14 CumQty Y 8 136 Qty Cumulated executed quantity	
der.	Of all Of-
84 CxlQty Y 8 144 Qty Total quantity cancelled for t	his order
38 OrderQty Y 8 152 Qty Total Order Quantity.	ins order.
99 StopPx N 8 160 PriceType Stop price. Required if OrdT	vne (40)
is Stop (3) or used as the trig	
for an One-cancels-the-other	
1300 MarketSegmentID Y 4 168 signed int Product identifier.	
	quired if
TimeInForce (59) = 6.	
28744 MatchInstCrossID N 4 176 unsigned int Self Match Prevention ID.	
20059 PartyIDExecutingUnit N 4 180 unsigned int Business Unit ID.	
20055 PartyIDSessionID N 4 184 unsigned int Session ID.	

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DIDF			Ofs	Data Type	Description
PartyIDExecuting- Trader	N	4	188	unsigned int	Owning User ID.
PartyIDEntering- Trader	N	4	192	unsigned int	Entering User ID.
NoLegExecs	Υ	2	196	Counter	Number of InstrmntLegExec repeating group instances.
ExecRestatement-Reason	Y	2	198	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message. Value Description 1 Order book restatement 101 Order add accepted 102 Order modify accepted 103 Order delete accepted 105 IOC Order accepted 122 Instrument State Change 108 Book Order executed 135 Market Order triggered and executed 149 Closing Auction Order has been activated 150 One-cancels-the-other Order has been inactivated 164 One-cancels-the-other Order has been triggered 172 gered 172 Book or Cancel Order accepted 197 Pending order deletion Pending order cancellation 199 processed (end of FREEZE state) 181 Ownership Changed Order has been changed to IOC
	PartyIDEntering- Trader NoLegExecs ExecRestatement-	PartyIDEntering- Trader NoLegExecs ExecRestatement- Y	PartyIDEntering- Trader NoLegExecs ExecRestatement- N 4 Y 2	PartyIDEntering- Trader NoLegExecs Y 2 196 ExecRestatement- Y 2 198	PartyIDEntering- Trader N 4 192 unsigned int NoLegExecs Y 2 196 Counter ExecRestatement- Y 2 198 unsigned int

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	N	1	200	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
1227	ProductComplex	Y	1	201	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
39	OrdStatus	Y	1	202	char	Conveys the current status of an order.
						Value Description
						0 New
						1 Partially filled
						2 Filled
						4 Cancelled
						9 Suspended
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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Υ	1	204	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
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, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
59	TimeInForce	N	1	207	unsigned int	Execution and trading restriction parameters supported by T7. Value Description 0 Day (GFD) 1 Good Till Cancelled (GTC) - Standard Orders only 3 Immediate or Cancel (IOC) 6 Good Till Date (GTD) - Standard Orders only

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 Cancel order (FIX value 'H 6')
						Non-persistent and Book or 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
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, \x47, \x49, \x40, \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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	PartyIDOrder- OriginationFirm	N	7	251	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	258	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20075	PartyIDLocationID	N	2	267	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
1031	CustOrderHandling-Inst	N	1	269	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
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 participant and Trading Surveillance Office). 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008		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: \x20, \x23-\x25, \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 included in this Execution Report.
555	NoLegs	Y	1	347	Counter	Number of LegOrd repeating group instances.
1823	Triggered	Y	1	348	unsigned int	Indicates if an order has been previously triggered. Value Description 0 Not Triggered 1 Triggered Stop 2 Triggered OCO
2523	CrossedIndicator	Y	1	349	unsigned int	Indicates SMP involvement. Value Description 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>rdGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></legor<>	rdGrp>					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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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
20050	s D. IF	11		255	F: J C+:	
<fillsgi< td=""><td>>Pad5</td><td>U</td><td>5</td><td>355</td><td>Fixed String</td><td>not used Cardinality: 0-100, Record counter:</td></fillsgi<>	>Pad5	U	5	355	Fixed String	not used Cardinality: 0-100, Record counter:
< FIIISGI	<i>'p></i>					NoFills
1364	>FillPx	Υ	8	0	PriceType	Price of Fill.
1365		N	8	8	Qty	Quantity of Fill.
28708	. ,	Y	4	16	unsigned int	Unique identifier for each price level
-5.55	> 1 miviacem B				amangara ma	(match step) of a match event; it is
						used for public trade reporting.
1363	>FillExecID	Υ	4	20	signed int	Private identifier of an order match
					_	step event, which can be reconciled
						with the field SideTradeID (1506) in
						the Trade Notification.
1443	>FillLiquidityInd	N	1	24	unsigned int	Indicates whether the order added or
						removed liquidity. Required only for
						execution reports generated for fills.
						Value Description
						1 Added Liquidity
						2 Removed Liquidity
						4 Auction
						5 Triggered Stop Order
						6 Triggered OCO Order
						7 Triggered Market Order
	>Pad7	U	7	25	Fixed String	not used
<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:
600		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \				NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
627	> Lord actDy	Y	0	8	DricaTira	rity.
1419	9	Y	8	_	PriceType	Price of this leg fill.
1418	0 1	Y	8 4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	į t	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field
						SideTradelD (1506) in the Trade No-
						tification.
						tilication.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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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7 Strategy Creation

7.1 Create Strategy

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10301 (Security-
						${\sf DefinitionRequest,\ MsgType} = {\sf c)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	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>					
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	Υ	1	32	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						2 Standard Option Strategy
						Non-Standard Option Strat-
						g egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
555	NoLegs	Y	1	33	Counter	Number of InstrmtLegGrp repeating
						group instances.
2404	ComplianceText	N	20	34	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveillance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
39020	Pad2	U	2	54	Fixed String	not used
<instrm< td=""><td>ıtLegGrp></td><td></td><td></td><td></td><td>3</td><td>Cardinality: 0-20, Record counter:</td></instrm<>	ıtLegGrp>				3	Cardinality: 0-20, Record counter:
						NoLegs
602	>LegSecurityID	Υ	8	56	signed int	Instrument identifier of the leg secu-
						rity.
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.
624	>LegSide	Y	1	80	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
609	>LegSecurityType	Υ	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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7.2 Create Strategy Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< 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: 10302 (Security-Definition, MsgType = d)			
39020	Pad2	U	2	6	Fixed String	not used			
<nrre.< td=""><td>sponseHeaderME></td><td></td><td></td><td></td><td></td><td></td></nrre.<>	sponseHeaderME>								
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway			
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.			
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.			
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine			
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
< Messa	ge Body>	•							
1148	LowLimitPrice	N	8	56	PriceType	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected			

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

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

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

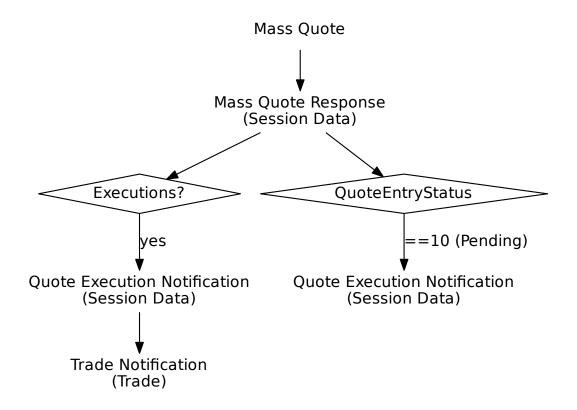
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8 Quote Handling

8.1 Mass Quote

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
20122	PartyIdInvestment- DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule
28710	PriceValidityCheck- Type	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28723	QuoteSizeType	Υ	1	60	unsigned int	Identifies the quoting model.
						Value Description
						Total Size (Quote Modifica-
						tion)
						2 Open Size(Quote Entry)
537	QuoteType	Y	1	61	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
						100 Tradeable(BOC)
00000	OrderAttribute-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	_	60		
23002	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
						o its inquiatty provision
295	NoQuoteEntries	Y	1	63	Counter	The number of quote entries for a
	D. III.					Mass Quote.
21222	PartyldInvestment- DecisionMaker-	N	1	64	unsigned int	Qualifier for field Partyld-
21222	Qualifier	IN	1	04	unsigned int	InvestmentDecisionMaker. Mem-
	Quas					bers/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
05104	ExecutingTrader-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	e c		Outlier for fall Face of Table
25124	Qualifier	Y	1	65	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
39060	Pad6	U	6	66	Fixed String	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<quote< td=""><td>EntryGrp></td><td>Cardinality: 0-100, Record counter:</td></quote<>	EntryGrp>	Cardinality: 0-100, Record counter:				
		NoQuoteEntries				
48	>SecurityID	Υ	8	72	signed int	Instrument identifier.
132	>BidPx	N	8	80	PriceType	Bid price/rate.
134	>BidSize	N	8	88	Qty	Quantity of bid.
133	>OfferPx	N	8	96	PriceType	Offer price/rate.
135	>OfferSize	N	8	104	Qty	Quantity of offer.

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8.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messa< th=""><th colspan="9"><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre></th></messa<>	<pre></pre>								
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-			
						QuoteAcknowledgement, MsgType =			
					-	b)			
39020		U	2	6	Fixed String	not used			
<nrresponseheaderme></nrresponseheaderme>									
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the			
01000	T 15 TCT: 1			1.6	LITCT	gateway			
	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.			
21003	<u> </u>	Y	8	24	UTCTimestamp	Matching engine out timestamp.			
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a			
F0	6 11 -	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		40	UTCT:	message from the Matching Engine			
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-			
24	NA C N	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	4	40		ways by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
893	LastEvasmant	Y	1	52	unsigned int	gateway.			
093	LastFragment	ī	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			
39030	Pad3	U	3	53	Fixed String	not used			
	ge Body>								
117		Υ	8	56	unsigned int	Customer defined mass quote identi-			
						fier.			
693	QuoteResponseID	Υ	8	64	UTCTimestamp	Mass quote response identifier gener-			
						ated by the exchange.			
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.			
28789	NoQuoteSideEntries	Υ	1	76	Counter	Number of quote sides			
39030	Pad3	U	3	77	Fixed String	not used			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<quote< td=""><td>EntryAckGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-200, Record counter:</td></quote<>	EntryAckGrp>					Cardinality: 0-200, Record counter:
						NoQuoteSideEntries
48	>SecurityID	Υ	8	80	signed int	Instrument identifier.
28788	>CxlSize	N	8	88	Qty	Cancelled quantity
368	>QuoteEntryReject- Reason	Z	4	96	unsigned int	Reason code indicating why the quote entry has been rejected. Valid values are listed after this table.
1167	>QuoteEntryStatus	Y	1	100	unsigned int	Identifies the status of an individual quote. Value Description 0 Accepted with warning 5 Rejected 6 Removed from Market 10 Pending
54	>Side	Y	1	101	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
39020	>Pad2	U	2	102	Fixed String	not used

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

Valid	Description
Value	
1	Unknown security
6	Duplicate quote
8	Invalid price
16	Reference price not available
100	Single sided quotes not allowed
103	Invalid usage of quoting model
106	Invalid size
107	Invalid underlying price
108	Bid price not reasonable
109	Ask price not reasonable
110	Bid price exceeds extended price range
111	Ask price exceeds extended price range
115	Instrument state freeze
116	Deletion already pending

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

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8.3 Quote Execution Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th><u>'</u></th><th></th></messa<>	geHeaderOut>				<u>'</u>	
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: 10407 (Quote-
						ExecutionReport, MsgType = U8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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
1050	5 .5.					
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						0 Not Last Message
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
	ge Body>		'	J1	Tived Stillig	not used
< iviessa	ge Bouy>					

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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:
				Г		NoQuoteEvents
48	,	Υ	8	80	signed int	Instrument identifier.
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identi-
						fier.
28714	>QuoteEventMatch-	N	4	112	unsigned int	Unique identifier for each price level
	ID					(match step) of a match event; it is
						used for public trade reporting.
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match
						step, which can be reconciled with the
						field SideTradeID (1506) in the Trade
						Notification.
28539	>QuoteEventType	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
						, raction

Deutsche Börse Group

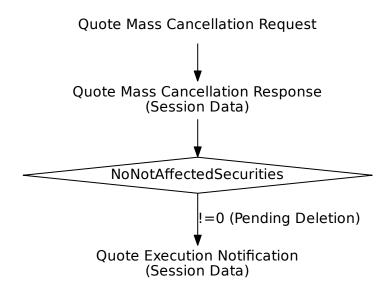
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28733	>QuoteEventReason	N	1	123	unsigned int	Additional information why quote side
						was removed.
						Value Description
						14 Pending Cancellation Executed
						15 Invalid Price
						Quote subject to crossing and match prevented
						Quote 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 secu-
						rity.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.
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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

8.4 Quote Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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: 10408 (Order-				
						${\sf MassActionRequest,\ MsgType} = {\sf CA)}$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
< Reque	stHeader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	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 (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	32	unsigned int	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 Partyld-InvestmentDecisionMaker. 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	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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

8.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
	<messageheaderout></messageheaderout>									
9		Υ	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10409 (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	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	Responseln	Υ	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated transaction.				
						Value Description				
						0 Not Last Message 1 Last Message				
						I Last iviessage				
39030	Pad3	U	3	53	Fixed String	not used				
< Messa	ge Body>									
1369	MassActionReportID	Υ	8	56	UTCTimestamp	Transaction timestamp.				
28707	NoNotAffected-	Y	2	64	Counter	Number of NotAffectedSecurities re-				
20101	Securities	'	~	04	Counter	peating group instances.				
39060	Pad6	U	6	66	Fixed String	not used				
	fectedSecuritiesGrp>	Cardinality: 0-500, Record counter:								
(1300) (1						NoNotAffectedSecurities				
00700	>NotAffected-			70						
28702	SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass can-				
						cellation is pending.				

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

8.6 Quote Mass Cancellation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10410 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier as-
1100						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 1E1	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \				
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
002		V	1	F.C		La Partira de la collection de la collec
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

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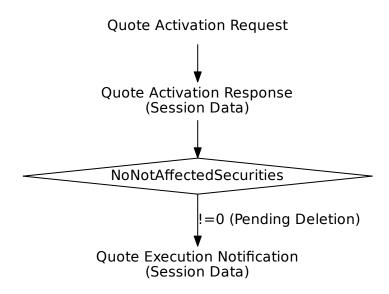
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
< Messa	ge Body>					
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	84	unsigned int	Session ID.
20036	PartyIDEntering- Trader	N	4	88	unsigned int	Entering User ID.
20612	TargetParty-IDExecutingTrader	N	4	92	unsigned int	Owning User ID.
28707	NoNotAffected- Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation.
						Value Description
						0 No special reason
						1 Trading was stopped
						2 Emergency
						3 Market Maker Protection
						6 Session loss or logout
						7 Duplicate Session Login
						8 Clearing Risk Control
						100 Internal connection loss
						117 Member has been disabled
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group.
						Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	103	Fixed String	not used
<notaf< td=""><td>fectedSecuritiesGrp></td><td>Cardinality: 0-500, Record counter:</td></notaf<>	fectedSecuritiesGrp>	Cardinality: 0-500, Record counter:				
	. N A.CC			I		NoNotAffectedSecurities
28702	>NotAffected- SecurityID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.
						cenation of activation is pending.

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

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8.7 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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: 10403 (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	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>									

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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 (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	32	unsigned int	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	MassActionSubType	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 Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader- Qualifier	Y	1	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

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

8.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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: 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	In timestamp; filled always by the				
						gateway				
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						0 Not Last Message				
						1 Last Message				
39030		U	3	53	Fixed String	not used				
	ge Body>	,		l - -		_				
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.				
28707	NoNotAffected-	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>1</td><td></td><td></td><td></td><td>Cardinality: 0-500, Record counter:</td></notaf<>	fectedSecuritiesGrp>	1				Cardinality: 0-500, Record counter:				
						NoNotAffectedSecurities				
28702	>NotAffected-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	0	70		Instrument ID where such assets				
28702	SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass can-				
						cellation or activation is pending.				

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

8.9 Quote Activation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10411 (Order-
						${\sf MassActionReport,\ MsgType} = {\sf BZ)}$
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	Outgoing timestamp; filled always by
						the gateway
28727	<u> </u>	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
1100						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
1252	A ID IT I	Y	1	EE	unsigned int	Indicates a vaturamentarian massage
1352	ApplResendFlag	T	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
002		V	1	F.G.		Indicates whaten this mass is the
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>					
1010334	ge Dody >					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1369	MassActionReportID	Υ	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Υ	4	72	signed int	Product identifier.
20036	PartyIDEntering- 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	
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.

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

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8.10 Inquire Market Maker Parameters

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

Inquire Market Maker Parameters



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
						message layout. Value: 10305
						$\begin{tabular}{ll} $(MMParameterRequest, & MsgType &= \end{tabular}$
						U17)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	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>					
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	28	unsigned int	Session ID.

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Enhanced Trading Interface	
Derivatives Message Reference	Build 91.344.1.ga-91004030-89

8.11 Inquire Market Maker Parameters Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10306 (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	In timestamp; filled always by the gateway		
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.		
7765	-	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine		
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway		
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message		
39030	Pad3	U	3	53	Fixed String	not used		
< Messa	ge Body>							
28717	MMParameterReport-ID	Y	8	56	UTCTimestamp	Transaction timestamp.		
1300	MarketSegmentID	Υ	4	64	signed int	Product identifier.		
28705	NoMMParameters	Y	1	68	Counter	Number of MMParameters repeating group instances.		
39030	Pad3	U	3	69	Fixed String	not used		
<mmpa< td=""><td>arameterGrp></td><td>Cardinality: 0-9, Record counter: NoMMParameters</td></mmpa<>	arameterGrp>	Cardinality: 0-9, Record counter: NoMMParameters						

Deutsche Börse Group

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1629	>ExposureDuration	Υ	8	72	signed int	Participant defined time frame (in mil-
						liseconds) the risk protection parame-
						ters should be counted.
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.
20033	IDSessionID	I N	7	100	unsigned illt	Jession ID.

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8.12 Market Maker Parameter Definition

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

Market Maker Parameter Definition



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	Y	8	24	signed int	Participant defined time frame (in mil-
						liseconds) the risk protection parame-
						ters should be counted.
14	CumQty	Y	8	32	Qty	Volume threshold: total number of
						traded contracts.
7966	Delta	Y	8	40	Qty	The Delta counter holds for futures
						the difference of bought future con-
						tracts and sold future contracts.For
						options it is the the difference of (long
						calls $+$ short puts) and (short calls $+$
						long puts).

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Derivatives Message Reference

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

This message confirms a Market Maker Parameter Definition request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10304 (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	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39030		U	3	53	Fixed String	not used
	ge Body>					
17	ExecID	N	8	56	UTCTimestamp	Transaction timestamp.

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9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

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

Create Flexible Instrument Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<messageheaderin></messageheaderin>									
9	BodyLen	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: 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.				
	ge Body>									
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.				
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.				
541	MaturityDate	Y	4	36	LocalMktDate	Date of maturity.				
1193	SettlMethod	Y	1	40	char	Settlement method for a contract or				
						instrument.				
						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
1101						
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 addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

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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
	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: 10310 (Security-
						Definition, $MsgType = d$)
39020	Pad2	U	2	6	Fixed String	not used
	sponseHeaderME>			I		
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the
						gateway
	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003		Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the
						participant for requests sent to the
002		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1	F2		gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated transaction.
						Value Description
						1 Last Message
39030	Pad3	U	3	53	Fixed String	not used
<messa,< td=""><td>ge Body></td><td></td><td></td><td></td><td></td><td>ı</td></messa,<>	ge Body>					ı
322	SecurityResponseID	Y	8	56	UTCTimestamp	Identifier for the Security Definition
						message.
48	SecurityID	Υ	8	64	signed int	Instrument identifier.
202	StrikePrice	N	8	72	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Υ	4	80	signed int	Product identifier.
541	MaturityDate	Υ	4	84	LocalMktDate	Date of maturity.
1227	ProductComplex	N	1	88	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						10 Flexible Simple Instrument

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1193	SettlMethod	Υ	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
39030	Pad3	U	3	93	Fixed String	not used

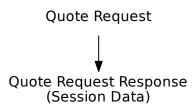
Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

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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	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10401 (Quote-
						${\sf Request,\ MsgType} = {\sf R)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	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	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 addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7B$,
						\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.

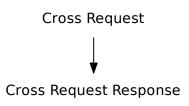
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<messa< td=""><td colspan="10"><messageheaderout></messageheaderout></td></messa<>	<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-				
						cluding this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-				
						sage layout. Value: 10402 (Request-				
						Acknowledge, MsgType = U1)				
39020		U	2	6	Fixed String	not used				
	sponseHeaderME>									
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the				
						gateway				
	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a				
						message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-				
						ways by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
39030	Pad3	U	3	53	Fixed String	not used				
	ge Body>	U	3	55	I ixed String	not used				
	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				
11	LXCCID	ı	O	50	o i C i illiestamp	Transaction timestallip.				

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

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10.3 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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: 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	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	Υ	8	32	Qty	Total Order Quantity.				
1300	MarketSegmentID	Υ	4	40	signed int	Product identifier.				
2404	ComplianceText	N	20	44	Fixed String	This field is used to provide addi-				
						tional regulatory information (accord-				
						ing to respective rules \& regs, circu-				
						lars and/or bilateral coordination be-				
						tween participant and Trading Surveil-				
						lance Office).				
						Valid characters: $\x20$, $\x22-\x7B$,				
						\x7D, \x7E				

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Derivatives Message Reference	Build 91.344.1.ga-91004030-89

10.4 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10119 (Request-		
						Acknowledge, MsgType = U1)		
39020		U	2	6	Fixed String	not used		
<nrre:< td=""><td>sponseHeaderME></td><td></td><td></td><td>T</td><td></td><td></td></nrre:<>	sponseHeaderME>			T				
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the		
						gateway		
21002		Y	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	1 10 1 1111	Y	8	24	UTCTimestamp	Matching engine out timestamp.		
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a		
						message from the Matching Engine		
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-		
						ways by the gateway		
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
					_	gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the		
						last fragment (part) of a sequence of		
						messages belonging to one dedicated		
						transaction.		
						Value Description		
						1 Last Message		
39030	Pad3	U	3	53	Fixed String	not used		
	ge Body>							
	ExecID	Υ	8	56	UTCTimestamp	Transaction timestamp.		
	1	1		1	I			

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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	Υ	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10131 (Cross-		
						Request, $MsgType = DS$)		
25028	NetworkMsgID	U	8	6	Fixed String	not used		
39020	Pad2	U	2	14	Fixed String	not used		
< 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>							
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	Υ	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	Υ	1	60	Counter			
1829	NoCrossLegs	Y	1	61	Counter			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25130	SideDisclosure-	N	1	62	unsigned int	Instruction to show side.
25150	Instruction	10		02	unsigned int	
						Value Description 0 No
						1 Yes
25131	PriceDisclosure- Instruction	N	1	63	unsigned int	Instruction to show price.
						Value Description
						0 No
						1 Yes
25136	OrderQtyDisclosure- Instruction	N	1	64	unsigned int	Instruction to show total quantity.
						Value Description
						0 No
						1 Yes
22417	RootPartyContraFirm	N	5	65	Fixed String	The identifier of the member counter-
						party institution.
						Valid characters: A-Z, 0-9, \x20
22437	RootPartyContra- Trader	N	6	70	Fixed String	The identifier of the trader counterparty.
						Valid characters: A-Z, 0-9, \x20
39040	Pad4	U	4	76	Fixed String	not used
<crossi< td=""><td>RequestSideGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-2, Record counter: No-Sides</td></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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	>PartyldInvestment- DecisionMaker	N	8	88	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	96	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28773	>MaximumPrice	N	8	104	PriceType	Maximum Price
979	>InputSource	Y	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, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
25124	>ExecutingTrader- Qualifier	Y	1	115	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
23002	>OrderAttribute- LiquidityProvision	Y	1	116	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
21222	>PartyldInvestment- DecisionMaker- Qualifier	N	1	117	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	N	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	>CustOrderHandling-Inst	Z	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. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
1	>Account	N	2	120	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
20038	>PartyIDPosition- Account	N	32	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
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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	>FreeText3	N	12	178	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: $\x20$, $\x23-\x25$, $\x28-\x2A$, $\x2C-\x3B$, $\x3F$, $\x41-\x5F$, $\x61-\x7B$, $\x7D$, $\x7E$
20013	>PartyIDOrder- OriginationFirm	N	7	190	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	197	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20096	>PartyIDTakeUp- TradingFirm	N	5	206	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
28774	>SideComplianceText	N	20	211	Fixed String	Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
20075	>PartyIDLocationID	N	2	231	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
39070	>Pad7	U	7	233	Fixed String	not used
<sideci< td=""><td>rossLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-40, Record counter: NoCrossLegs</td></sideci<>	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
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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Enhanced Trading Interface
Derivatives Message Reference

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11.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messag	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: 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	In timestamp; filled always by the
						gateway
21002	${\sf TrdRegTSTimeIn}$	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	${\sf TrdRegTSTimeOut}$	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a
						message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-
						ways by the gateway
34	${\sf MsgSeqNum}$	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
	ge Body>				ı	
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
2672	CrossRequestID	N	4	76	signed int	User defined transaction ID.
552	NoSides	Y	1	80	Counter	
39070	Pad7	U	7	81	Fixed String	not used
<crossr< td=""><td>RequestAckSideGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-2, Record counter: No-Sides</td></crossr<>	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.

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group	
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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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Enhanced Trading Interface
Derivatives Message Reference

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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	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: 10135
						(ExecutionReport,MsgType=8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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
1050	A 15 151		-1			
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
		.,				
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
		U	1	51	rixed String	not used
< iviessa	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.
17	ExecID	Υ	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-	Y	2	116	unsigned int	Code to further qualify the field Exec-
3.0	Reason	•	_	110	unoigned int	Type (150) of the Execution Report
						(8) message.
						Value Description CLIP execution after im-
						340 CLIP execution after improvement period
						provement period
30555	NoLegExecs	Y	2	118	Counter	Number of InstrmntLegExec repeat-
						ing group instances.
1227	ProductComplex	Υ	1	120	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strat-
						a legy
						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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Υ	1	122	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled
						1 Partially filled
						2 Filled
150	ExecType	Y	1	123	char	The reason why this message was gen-
						erated.
						Value Description
						4 Cancelled
						F Trade
574	Matak Tura	Y	1	124	unsigned int	The point in the matching process at
314	MatchType	1	1	124	unsigned int	which this trade was matched. The
						value 3 (reporting from recognized
						markets) represents trades entered by
						Market Supervision
						Value Description
						13 Liquidity Improvement Cross
						13 Enquiate improvement cross
1362	NoFills	Y	1	125	Counter	Specifies the number of partial fills in-
						cluded in this Execution Report.
39020	Pad2	U	2	126	Fixed String	not used
<fillsg< td=""><td>rp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-100, Record counter:</td></fillsg<>	rp>					Cardinality: 0-100, Record counter:
			T	1		NoFills
1364	>FillPx	Y	8	128	PriceType	Price of Fill.
1365	>FillQty	Y	8	136	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	144	unsigned int	Unique identifier for each price level
						(match step) of a match event; it is
1000	5.115		4	1.40		used for public trade reporting.
1363	>FillExecID	Y	4	148	signed int	Private identifier of an order match
						step event, which can be reconciled
						with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	152	unsigned int	Indicates whether the order added or
1443	/ / III∟iquiaityina	IN	1	102	unsigned int	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>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	Y	8	0	signed int	Instrument identifier of the leg secu-
						rity.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.
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	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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Enhanced Trading Interface							
Derivatives Message Reference							

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11.4 CLIP Delete Request

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

CLIP Delete Request



Response to a CLIP Request

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	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: 10132 (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>					
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
20122	DecisionMaker		O	40	unsigned int	(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
						accision.

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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 trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
2672	CrossRequestID	N	4	60	signed int	User defined transaction ID.
25124	ExecutingTrader- Qualifier	Y	1	64	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description
						22 Algo
						24 Human/Natural person
						24 Human/Natural person
	PartyldInvestment-					
21222	DecisionMaker- Qualifier	N	1	65	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo
						24 Human/Natural person
39060	Pad6	U	6	66	Fixed String	not used

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11.5 CLIP Deletion Notification

CLIP Deletion 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
						message layout. Value: 10134
						(ExecutionReport,MsgType=8)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leaderME></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leaderME>					
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a no-
						tification message from the Matching
						Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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	- 11	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>	V	0	C 4		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the
						T7 System; it remains constant over
17	EvenID	Y	0	72	LITCTinacatana	the lifetime of an order.
17		-	8	72 on	UTCTimestamp	Transaction timestamp.
	SecurityID	Y	8	80	signed int	Instrument identifier.
84	CxlQty	Y	8	88	Qty	Total quantity cancelled for this order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Υ	4	96	signed int	Product identifier.
378	ExecRestatement-Reason	Y	2	100	unsigned int	Code to further qualify the field Exec- Type (150) of the Execution Report (8) message.
						343 CLIP Request deleted by arrangement time out
						344 CLIP Request deleted by arrangement validation
						340 CLIP execution after improvement period
						122 Instrument State Change
1227	ProductComplex	Y	1	102	unsigned int	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.
					5	Value Description
						1 Buy
						2 Sell
39	OrdStatus	Y	1	104	char	Conveys the current status of an or-
						der.
						Value Description
						4 Cancelled

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

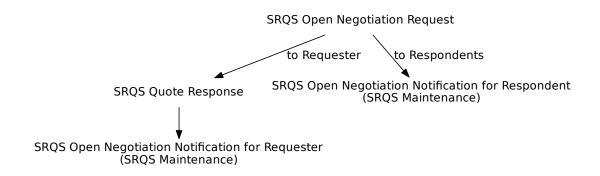
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12 Selective Request for Quote Service

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	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: 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	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.
132	BidPx	N	8	32	PriceType	Bid price/rate.
133	OfferPx	N	8	40	PriceType	Offer price/rate.
38	OrderQty	N	8	48	Qty	Open/total quantity of the SRQS ne-
						gotiation.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N N	8	64	floatDecimal4	The effective underlying delta of a
23113	Percentage		O		nout Decimal 1	Vola-Strategy
62	ValidUntilTime	N	8	72	UTCTimestamp	Time until an entity is valid.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
762	SecuritySubType	N	4	84	signed int	Strategy Type.Required for Product-
102	SecuritySubType	"	_	04	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	Υ	1	88	unsigned int	Quote Type
	71					Value Description
						0 Indicative
						1 Tradeable
						1 Tradeable
28786	QuoteSubType	Υ	1	89	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange
555	NoLegs	N	1	90	Counter	Number of QuoteReqLegs repeating
1.00	N. T D D.		-	0.7		group instances.
1461	NoTargetPartyIDs	Y	1	91	Counter	Number of TargetParties records.
25145	NumberOfResp-	Y	1	92	unsigned int	Instruction to show total number of
	DisclosureInstruction					Respondents in a SRQS event.
						Value Description
						0 No
						1 Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	93	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1227	ProductComplex	N	1	94	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
1172	RespondentType	Y	1	95	unsigned int	Specifies the type of respondents requested.
						Value Description
						Respondents are known during a negotiation
						Respondents are anonymized after negotiation start, Requester will remain anonymous from start
25194	ShowLastDealOn- Closure	Y	1	96	unsigned int	Instruction to show last deal informa-
						tion after negotiation closure
						Value Description
						0 No
						1 Yes
22001	PartyExecutingFirm	Y	5	97	Fixed String	Owning business unit name.
22001	i arty Executing Fiffi	'	,	91	Tiven Stillik	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	102	Fixed String	Owning user name.
	. a. c, Excouning ridder	'				Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25172	FreeText5	N	132	108	Fixed String	Text field
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
131	QuoteReqID	N	20	240	Fixed String	SRQS negotiation report ID
						Valid characters: \x01-\x7E
22011	PartyOrder-	N	132	260	Fixed String	Buy-side user information
22011	OriginationTrader	''	102	200	r ixed ouring	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
<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:
	., .0					NoLegs
602	>LegSecurityID	Υ	8	392	signed int	Instrument identifier of the leg secu-
					Ü	rity.
623	>LegRatioQty	N	4	400	unsigned int	The ratio of quantity for this individ-
					<u> </u>	ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	404	signed int	Product identifier of the leg security
						(only applicable for underlying leg).
609	>LegSecurityType	Υ	1	408	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	409	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	410	Fixed String	not used
< Target	tParties>					Cardinality: 0-50, Record counter:
						NoTargetPartyIDs
20612	>TargetParty-	U	4	0	unsigned int	not used
20012	IDExecutingTrader		4	U	unsigned int	not useu
25130	>SideDisclosure-	Y	1	4	unsigned int	Instruction to show side.
23130	Instruction	'	1	7	unsigned int	
						Value Description
						0 No
						1 Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25131	>PriceDisclosure- Instruction	Y	1	5	unsigned int	Instruction to show price. Value Description 0 No 1 Yes
25137	>LeavesQty- DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. Value Description 0 No 1 Yes
25146	>LastPxDisclosure- Instruction	U	1	7	unsigned int	not used
25147	>LastQtyDisclosure- Instruction	U	1	8	unsigned int	not used
31814	>Free- Text5Disclosure- Instruction	Y	1	9	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes
25190	>PartyOrder- OriginationDisclosure- Instruction	Y	1	10	unsigned int	Instruction to show buy-side user information Value Description 0 No 1 Yes
25138	>QuoteInstruction	U	1	11	unsigned int	not used
22601	>TargetParty- ExecutingFirm	Y	5	12	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	Y	6	17	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	U	1	23	unsigned int	not used
25185	>PartyDetailStatus- Information	U	1	24	unsigned int	not used
39070	>Pad7	U	7	25	Fixed String	not used

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12.2 SRQS Inquire Smart Respondent Request

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	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: 10718 (Party-
						${\sf DetailsListRequest,\ MsgType} = {\sf CF)}$
	NetworkMsgID	U	8	6	Fixed String	not used
39020		U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td>1</td><td></td><td>1</td><td></td><td></td></reque<>	stHeader>	1		1		
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>					
	MarketSegmentID	Y	4	24	signed int	Product identifier.
25176	EurexVolumeRanking	Y	1	28	unsigned int	Eurex Volume Ranking
						Value Description
						1 Low
						2 Medium
						3 High
25177	EnlightRFQAvgResp-	Y	1	29	unsigned int	Enlight RFQ Average Response Time
	TimeRanking				O	Ranking
						Value Description
						1 Low
						2 Medium
						3 High
	EnlightRFQAvgResp-	\ , .				
25178	RateRanking	Y	1	30	unsigned int	Enlight RFQ Average Response Rate
						Ranking
						Value Description
						1 Low
						2 Medium
						3 High

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Descri	ption
25179	TradeToQuoteRatio- Ranking	Y	1	31	unsigned int	Trade t	to Quote Ratio (TQR) Ranking
						Value	Description
						1	Low
						2	Medium
						3	High

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12.3 SRQS Inquire Smart Respondent 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: 10719 (Party-
						${\sf DetailsListReport,\ MsgType} = {\sf CG)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Υ	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	ge Body>					
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
1671	NoPartyDetails	Υ	2	36	Counter	Number of PartyDetailsGrp repeating
						group
39020	Pad2	U	2	38	Fixed String	not used
<smart< td=""><td>PartyDetailGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-1000, Record counter:</td></smart<>	PartyDetailGrp>					Cardinality: 0-1000, Record counter:
						NoPartyDetails
22259	>PartyDetail-	Y	5	40	Fixed String	Detail BusinessUnit name
22239	ExecutingUnit	'	3	40	Tixed String	Valid characters: A-Z, 0-9, \x20
	>PartyDetail-					valid characters. 77 2, 6 3, (X26
22212	ExecutingTrader	Y	6	45	Fixed String	Trader Name
	Executing Frauer					Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39050	>Pad5	U	5	51	Fixed String	not used

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12.4 SRQS Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10703 (Quote-
						Ack, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	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>					
117	QuoteID	N	8	32	unsigned int	System defined quote identifier.
28758	NegotiationID	Y	4	40	unsigned int	ID of a SRQS negotiation
131	QuoteReqID	N	20	44	Fixed String	SRQS negotiation report ID
						Valid characters: \x01-\x7E

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12.5 SRQS Open Negotiation Notification for Requester

This message informs the requester about a new SRQS negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 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	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948		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.
	SecurityID	N	8	48	signed int	Instrument identifier.
132	BidPx	N	8	56	PriceType	Bid price/rate.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	64	PriceType	Offer price/rate.
38	OrderQty	N	8	72	Qty	Open/total quantity of the SRQS ne-
						gotiation.
31	LastPx	N	8	80	PriceType	Price of this fill.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
28759	QuoteRefPrice	N	8	96	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	104	floatDecimal4	The effective underlying delta of a
23113	Percentage		Ü	101	nout Decimar 1	Vola-Strategy
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.
25184	TradeToRequestRatio	N	8	120	floatDecimal4	Ratio indicating amount of Trades to
	•					RFQ requested
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Υ	4	132	signed int	Product identifier.
762	SecuritySubType	N	4	136	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
25150	NumberOf-	N	4	140	unsigned int	Total number of Respondents in a
	Respondents					SRQS event.
537	QuoteType	Υ	1	144	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28786	QuoteSubType	Y	1	145	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						4 Negotiate the underlying outside the exchange
						Option Volatility Strategy 5 with fixed Underlying price and delta
						Option Volatility Strategy - 6 Underlying price is negoti- ated on exchange
297	QuoteStatus	Y	1	146	unsigned int	Identifies the status of the quote ac-
						knowledgement.
						Value Description
						16 Active
555	NoLegs	Y	1	147	Counter	Number of QuotReqLegs repeating
						group instances.
1461	NoTargetPartyIDs	Y	1	148	Counter	Number of TargetParties records.
54	Side	N	1	149	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
1227	ProductComplex	N	1	150	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp- DisclosureInstruction	Y	1	151	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value Description 0 No 1 Yes
1172	RespondentType	Y	1	152	unsigned int	Specifies the type of respondents requested. Value Description Respondents are known during a negotiation Respondents are anonymized after negotiation start, Requester will remain anonymous from start
25194	ShowLastDealOn- Closure	Y	1	153	unsigned int	Instruction to show last deal information after negotiation closure Value Description 0 No 1 Yes
22001	PartyExecutingFirm	Y	5	154	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	159	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	165	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	171	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25172	FreeText5	N	132	191	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder- OriginationTrader	N	132	323	Fixed String	Buy-side user information Valid characters: $\x20$, $\x23-\x25$, $\x28-\x2A$, $\x2C-\x3B$, $\x3F$, $\x41-\x5F$, $\x61-\x7B$, $\x7D$, $\x7E$
39000	Pad1	U	1	455	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
602	>LegSecurityID	Υ	8	456	signed int	Instrument identifier of the leg secu-
						rity.
623	>LegRatioQty	N	4	464	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
						security.
600	>LegSymbol	N	4	468	signed int	Product identifier of the leg security
						(only applicable for underlying leg).
609	>LegSecurityType	Y	1	472	unsigned int	Indicates type of leg.
						Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	473	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	474	Fixed String	not used
< Target	tParties>					Cardinality: 0-50, Record counter:
						NoTargetPartyIDs
20612	>TargetParty-	N	4	0	unsigned int	Anonymous user ID
	IDExecutingTrader		-	_		
25130	>SideDisclosure-	Y	1	4	unsigned int	Instruction to show side.
	Instruction					Value Description
						0 No
						1 Yes
25131	>PriceDisclosure-	Y	1	5	uncionad int	Instruction to show price
25151	Instruction	T T	1	5	unsigned int	Instruction to show price.
						Value Description
						0 No
						1 Yes
	>LeavesQty-					
25137	DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity.
	2 iociosui ciristi uctioni					Value Description
						0 No
						1 Yes
25146	>LastPxDisclosure-	U	1	7	unsigned int	not used
23140	Instruction		_	'	ansigned int	not asea

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

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12.6 SRQS Open Negotiation Notification for Respondent

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>					
9		Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI 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	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Υ	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Υ	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Υ	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	ge Body>			l		
60		Y	8	40	UTCTimestamp	Transaction timestamp.
28764	NegotiationStartTime	N	8	48	UTCTimestamp	Start time of SRQS negotiation
48	SecurityID	N	8	56	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
132	BidPx	N	8	64	PriceType	Bid price/rate.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
31	LastPx	N	8	96	PriceType	Price of this fill.
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation work- flow this price can either be a refer- ence price or an underlying price
25149	UnderlyingDelta- Percentage	N	8	112	floatDecimal4	The effective underlying delta of a Vola-Strategy
126	ExpireTime	N	8	120	UTCTimestamp	Time an entity expires.
25184	TradeToRequestRatio	N	8	128	floatDecimal4	Ratio indicating amount of Trades to RFQ requested
25201	TradeToQuoteRatio	N	8	136	floatDecimal4	Ratio of Trades to Quotes
28758	NegotiationID	Υ	4	144	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Υ	4	148	signed int	Product identifier.
762	SecuritySubType	N	4	152	signed int	Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle
25150	NumberOf- Respondents	N	4	156	unsigned int	Total number of Respondents in a SRQS event.
25202	TradeToQuoteRatio- Position	N	2	160	unsigned int	Ranking position of Ratio of Trades to Quotes
537	QuoteType	Y	1	162	unsigned int	Quote Type Value Description 0 Indicative 1 Tradeable

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297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1 Working Delta 2 Basis Trade 3 Regular LDS Negotiation 4 Negotiate the underlying out side the exchange Option Volatility Strategy 6 Underlying price and delta Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy Option Volatility S	28786	QuoteSubType	Υ	1	163	unsigned int	Sub-type of QuoteType
1 Working Delta 2 Basis Trade 3 Regular LDS Negotiation 4 Negotiate the underlying out side the exchange Option Volatility Strategy 6 Underlying price and delta Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy 6 Underlying price is negot ated on exchange Option Volatility Strategy Option Volatility S							Value Description
3 Regular LDS Negotiation 4 Negotiate the underlying out side the exchange Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy Underlying price is negot ated on exchange 297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of th							1 Working Delta
4 Negotiate the underlying out side the exchange Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy Underlying price is negot ated on exchange 297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product o							2 Basis Trade
Side the exchange Option Volatility Strategy with fixed Underlying price and delta Option Volatility Strategy 6 Underlying price is negot ated on exchange 297 QuoteStatus							3 Regular LDS Negotiation
Side the exchange Option Volatility Strategy							Negotiate the underlying out-
297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active							
and delta Option Volatility Strategy Underlying price is negot ated on exchange 297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type.							Option Volatility Strategy
297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of t							
297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of t							
297 QuoteStatus Y 1 164 unsigned int Identifies the status of the quote a knowledgement. Value Description 16 Active							
297 QuoteStatus Y 1 164 unsigned int ldentifies the status of the quote a knowledgement. Value Description 16 Active This field qualifies an instrument type of the product of the quote a knowledgement. Value Description 16 Active Number of QuotReqLegs repeating group instances. Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of the quote a knowledgement. Value Description 1 Buy 2 Sell							
knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of t							ated on exchange
knowledgement. Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of t	297	QuoteStatus	Y	1	164	unsigned int	Identifies the status of the quote ac-
Value Description 16 Active 555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the product of the		Quotootatas		_			
This field qualifies an instrument type 16 Active							
555 NoLegs Y 1 165 Counter Number of QuotReqLegs repeating group instances. 54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type This field qualifies an instrument type Side of the order. Value Description 1 Buy 2 Sell							
Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type This field qualifies are instrument type Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type This field qualifies are instrument type This field qualifies							25 7 (61.76
54 Side N 1 166 unsigned int Side of the order. Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type of the order.	555	NoLegs	Υ	1	165	Counter	Number of QuotReqLegs repeating
Value Description 1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type							group instances.
1 Buy 2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type	54	Side	N	1	166	unsigned int	Side of the order.
2 Sell 1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type							Value Description
1227 ProductComplex N 1 167 unsigned int This field qualifies an instrument type							1 Buy
							2 Sell
	1007	D 1 .C 1	N.		167		TI: C.I.I. PC.
	1227	ProductComplex	N	1	167	unsigned int	
Value Description							'
1 Simple instrument							
2 Standard Option Strategy							
egy 4 Volatility Strategy							
5 Futures Spread							, 0,
6 Inter-Product Spread							'
7 Standard Future Strategy							
8 Pack and Bundle							
9 Strip							
							э зитр

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1172	RespondentType	Υ	1	168	unsigned int	Specifies the type of respondents re-
						quested.
						Value Description
						Respondents are known dur-
						ing a negotiation
						Respondents are anonymized
						102 after negotiation start, Re-
						quester will remain anony-
						mous from start
22001	PartyExecutingFirm	N	5	169	Fixed String	Owning business unit name.
	, G				_	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	174	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	180	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
22601	TargetPartyExecuting-	N	5	186	Fixed String	Name of target business unit.
	Firm				_	Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-	N	6	191	Fixed String	Name of target user/trader.
22002	Trader	IN		191	Tixed String	Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	197	Fixed String	User defined ID of a SRQS negotiation
	38.1.1.1				o d	Valid characters: \x01-\x7E
25172	FreeText5	N	132	217	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	349	Fixed String	Buy-side user information
	OriginationTrader				O .	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
39070	Pad7	U	7	481	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	488	signed int	Instrument identifier of the leg secu-
			_	46.5		rity.
623	>LegRatioQty	N	4	496	unsigned int	The ratio of quantity for this individ-
						ual leg relative to the entire multileg
600	> LowCymah - I	N	Λ	500	cianed int	security.
600	>LegSymbol	IN	4	500	signed int	Product identifier of the leg security (only applicable for underlying leg).
						(Only applicable for underlying leg).

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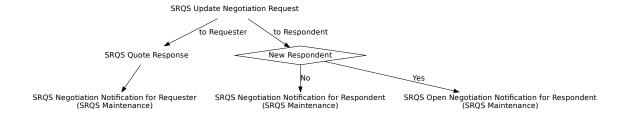
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
609	>LegSecurityType	Y	1	504	unsigned int	Indicates type of leg. Value Description
						1 Multileg Instrument
						2 Underlying Leg
624	>LegSide	N	1	505	unsigned int	The side of the individual leg of a strategy as defined in its signature.
						Value Description
						1 Buy
						2 Sell
39060	>Pad6	U	6	506	Fixed String	not used

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Derivatives Message Reference

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12.7 SRQS Update Negotiation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10701 (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	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
28759	QuoteRefPrice	N	8	24	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N N	8	32	floatDecimal4	The effective underlying delta of a
23113	Percentage		Ü	32	nout Beeman	Vola-Strategy
132	BidPx	N	8	40	PriceType	Bid price/rate.
133		N	8	48	PriceType	Offer price/rate.
38		N	8	56	Qty	Total Order Quantity.
1300		Y	4	64	signed int	Product identifier.
28758		Y	4	68	unsigned int	ID of a SRQS negotiation
1461		Y	1	72	Counter	Number of TargetParties records.
1401	INO Targetr artyros	'	1	14	Counter	Trumber of Targett arties records.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp- DisclosureInstruction	Y	1	73	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value Description 0 No 1 Yes
54	Side	N	1	74	unsigned int	Side of the order. Value Description 1 Buy 2 Sell
298	QuoteCancelType	N	1	75	unsigned int	Status of the SRQS negotiation: 4=Close. Value Description 4 Cancel All Quotes
25194	ShowLastDealOn- Closure	Y	1	76	unsigned int	Instruction to show last deal information after negotiation closure Value Description 0 No 1 Yes
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: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder- OriginationTrader	N	132	220	Fixed String	Buy-side user information Valid characters: $\x20$, $\x23-\x25$, $\x28-\x2A$, $\x2C-\x3B$, $\x3F$, $\x41-\x5F$, $\x61-\x7B$, $\x7D$, $\x7E$
< Target	:Parties>					Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetParty- IDExecutingTrader	N	4	352	unsigned int	Anonymous user ID

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25130	>SideDisclosure- Instruction	Y	1	356	unsigned int	Instruction to show side. Value Description 0 No 1 Yes
25131	>PriceDisclosure- Instruction	Y	1	357	unsigned int	Instruction to show price. Value Description 0 No 1 Yes
25137	>LeavesQty- DisclosureInstruction	Y	1	358	unsigned int	Instruction to show leaves quantity. Value Description 0 No 1 Yes
25146	>LastPxDisclosure- Instruction	Y	1	359	unsigned int	Instruction to show last deal price. Value Description 0 No 1 Yes
25147	>LastQtyDisclosure- Instruction	Y	1	360	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	361	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25190	>PartyOrder- OriginationDisclosure- Instruction	Y	1	362	unsigned int	Instruction to show buy-side user information Value Description 0 No 1 Yes
25138	>QuoteInstruction	Y	1	363	unsigned int	Quoting instruction. Value Description 0 Do not re-quote 1 (Re-)Quote
22601	>TargetParty- ExecutingFirm	N	5	364	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	N	6	369	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	U	1	375	unsigned int	not used
25185	>PartyDetailStatus- Information	U	1	376	unsigned int	not used
39070	>Pad7	U	7	377	Fixed String	not used

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12.8 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>				, ,,	
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10712 (Quote-
						$StatusReport,\ MsgType = AI)$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td></td><td></td><td></td><td>I</td><td></td><td></td></rbch<>				I		
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
			_			data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
F040	D ID	U		20		scription.
5948	PartitionID		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.
	, tpp://2		_	01	anoigned in	Value Description
						9 SRQS Maintenance
						3 31/Q3 Waintenance
893	LastFragment	Υ	1	32	unsigned int	Indicates whether this message is the
	, c					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.
21001	TrdRegTSExecution-	N	8	48	UTCTimestamp	Time of the last SRQS Deal
	Time				o i o i inicotamp	3 1355 3.1.43 5.641

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation work-
						flow this price can either be a refer-
						ence price or an underlying price
25149	UnderlyingDelta-	N	8	64	floatDecimal4	The effective underlying delta of a
	Percentage					Vola-Strategy
132	BidPx	N	8	72	PriceType	Bid price/rate.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
38	OrderQty	N	8	88	Qty	Total quantity of the SRQS negotia-
						tion.
31	LastPx	N	8	96	PriceType	Price of this fill.
151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotia-
20		N.	0	110	0.	tion.
32	. ,	N	8	112	Qty UTCTimestamp	Quantity executed in this fill.
168	EffectiveTime	N	8	120		Time an SRQS STP deal is executed
779 28758	LastUpdateTime	N Y	8	128 136	UTCTimestamp	Creation timestamp of the strategy. ID of a SRQS negotiation
20130	NegotiationID NumberOf-	Ť	4	130	unsigned int	ID of a SRQS negotiation
25150	Respondents	N	4	140	unsigned int	Total number of Respondents in a
	-					SRQS event.
537	QuoteType	Y	1	144	unsigned int	Quote Type
						Value Description
						0 Indicative
						1 Tradeable
28786	QuoteSubType	Y	1	145	unsigned int	Sub-type of QuoteType
						Value Description
						1 Working Delta
						2 Basis Trade
						3 Regular LDS Negotiation
						Negotiate the underlying out-
						4 side the exchange
						Option Volatility Strategy
						5 with fixed Underlying price
						and delta
						Option Volatility Strategy -
						6 Underlying price is negoti-
						ated on exchange

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	146	unsigned int	Status of the SRQS negotiation.
						Value Description
						6 Removed
						16 Active
1461	NoTargetPartyIDs	Y	1	147	Counter	Number of TargetParties records.
25145	NumberOfResp-	Υ	1	148	unsigned int	Instruction to show total number of
	DisclosureInstruction					Respondents in a SRQS event.
						Value Description
						0 No
						1 Yes
54	Side	N	1	149	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
	ShowLastDealOn-					
25194	Closure	Y	1	150	unsigned int	Instruction to show last deal informa-
	S.OSG. C					tion after negotiation closure
						Value Description
						0 No
						1 Yes
22001	PartyExecutingFirm	Y	5	151	Fixed String	Owning business unit name.
22001	FartyExecutingFirm	I	5	131	Tixed String	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	156	Fixed String	Owning user name.
					8	Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Υ	6	162	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	168	Fixed String	User defined ID of a SRQS negotiation
						Valid characters: \x01-\x7E
25172	FreeText5	N	132	188	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
	PartyOrder-					\x5F, \x61-\x7B, \x7D, \x7E
22011	OriginationTrader	N	132	320	Fixed String	Buy-side user information
	5.16.11ation riduci					Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
20042	D 14	11		450	Et al Cont	\x5F, \x61-\x7B, \x7D, \x7E
39040	Pad4	U	4	452	Fixed String	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Target	tParties>					Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetParty- IDExecutingTrader	N	4	456	unsigned int	Anonymous user ID
25130	>SideDisclosure- Instruction	Y	1	460	unsigned int	Instruction to show side. Value Description 0 No 1 Yes
25131	>PriceDisclosure- Instruction	Y	1	461	unsigned int	Instruction to show price. Value Description 0 No 1 Yes
25137	>LeavesQty- DisclosureInstruction	Y	1	462	unsigned int	Instruction to show leaves quantity. Value Description 0 No 1 Yes
25146	>LastPxDisclosure- Instruction	Y	1	463	unsigned int	Instruction to show last deal price. Value Description 0 No 1 Yes
25147	>LastQtyDisclosure- Instruction	Y	1	464	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1(Yes) Value Description 0 No 1 Yes
31814	>Free- Text5Disclosure- Instruction	Y	1	465	unsigned int	Instruction to show FreeText5 Value Description 0 No 1 Yes

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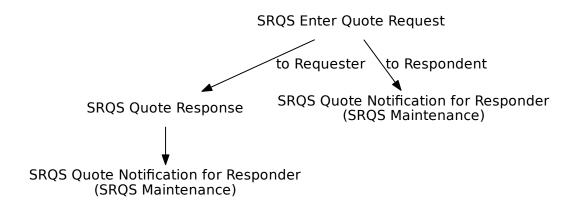
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25190	>PartyOrder- OriginationDisclosure- Instruction	Y	1	466	unsigned int	Instruction to show buy-side user information Value Description 0 No 1 Yes
25138	>QuoteInstruction	Y	1	467	unsigned int	Quoting instruction. Value Description 0 Do not re-quote 1 (Re-)Quote
22601	>TargetParty- ExecutingFirm	N	5	468	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	N	6	473	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	N	1	479	unsigned int	Member status. Value Description 0 Active 1 Suspend 2 Rejected
25185	>PartyDetailStatus- Information	N	1	480	unsigned int	Reason for a responder reject Value Description High TRR (TradeToRequest-Ratio) threshold Anonymous negotiation blocked by responder
39070	>Pad7	U	7	481	Fixed String	not used

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12.9 SRQS Enter Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 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	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>					
132	BidPx	N	8	24	PriceType	Bid price/rate.
133	OfferPx	N	8	32	PriceType	Offer price/rate.
25149	UnderlyingDelta-	N	8	40	floatDecimal4	The effective underlying delta of a
23149	Percentage	I IV	O	40	iloatDecillai4	Vola-Strategy
124	D:4C:	N	8	40	Otro	0.7
134				48	Qty	Quantity of bid.
135	OfferSize	N	8	56	Qty	Quantity of offer.

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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 field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28759	QuoteRefPrice	N	8	88	PriceType	Depending upon Negotiation work- flow this price can either be a refer- ence price or an underlying price
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
28758	NegotiationID	Y	4	100	unsigned int	ID of a SRQS negotiation
23002	OrderAttribute- LiquidityProvision	N	1	104	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	Executing Trader- Qualifier	N	1	105	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	106	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
1815	TradingCapacity	N	1	107	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
22001	PartyExecutingFirm	Y	5	108	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	113	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
25007	FreeText1	N	12	119	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	131	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-
25009	FreeText3	N	12	143	Fixed String	\x5F, \x61-\x7B, \x7D, \x7E Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	155	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	287	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
1	Account	N	2	288	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
20032	PartyIDBeneficiary	N	9	290	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

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

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12.10 SRQS Quote Notification for Responder

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa<>	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10707 (Quote,
						MsgType = S)
39020		U	2	6	Fixed String	not used
<rbch< td=""><td>l</td><td>1</td><td></td><td>T</td><td></td><td></td></rbch<>	l	1		T		
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
20727	A 16 11D	N.	4	24	1	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
	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
	, the coordinate		_		amer@rear me	
						Value Description 0 False
						1 True
						I 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	Dod7	U	7	33	Fixed String	not used
		U	'	J3	i ixed String	not used
	ge Body> TransactTime	Υ	8	40	UTCTimestamp	Transaction timestamp.
117		N	<u> </u>	48	unsigned int	System defined quote identifier.
11/	QuoteiD	IN	0	40	unsigned int	System defined quote identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.
132	BidPx	N	8	64	PriceType	Bid price/rate.
134	BidSize	N	8	72	Qty	Quantity of bid.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
135	OfferSize	N	8	88	Qty	Quantity of offer.
25149	UnderlyingDelta- Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation work- flow this price can either be a refer- ence price or an underlying price
28758	NegotiationID	Y	4	112	unsigned int	ID of a SRQS negotiation
1815	QuotingStatus TradingCapacity	N	1	117	unsigned int unsigned int	Value Description 1 Open/Active 2 Open/Working 3 Closed/Inactive This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
39020	Pad2	U	2	118	Fixed String	not used
20012	PartyIDExecuting- Trader	N	4	120	unsigned int	Anonymous user ID
22001	PartyExecutingFirm	N	5	124	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	129	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	135	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
131	QuoteReqID	N	20	141	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	161	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	173	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	185	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	197	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
	B 500			000		\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	329	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
-	A	N.	2	220	Fixed Ctuin	Accounts to book time deep state of
1	Account	N	2	330	Fixed String	Accounts to book trades and keep positions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	332	Fixed String	Final Beneficiary
20032	i artyrobellellciary	IN	9	332	i ixeu Juilig	Valid characters: A-Z, 0-9, \x20
						valid Citalactels. A-L, U-9, \XZU

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

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12.11 SRQS Enter Quoting Status Request

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

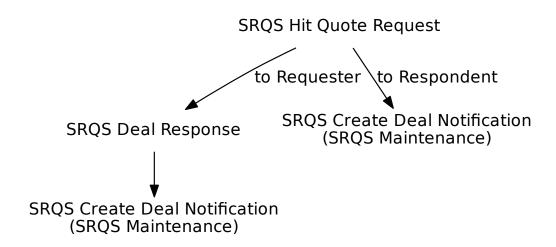
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10717 (Mass-QuoteAcknowledgement, MsgType = b)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	ge Body>					
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
28758	NegotiationID	Y	4	28	unsigned int	ID of a SRQS negotiation
28787	QuotingStatus	N	1	32	unsigned int	Quoting status for the executing party 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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12.12 SRQS Hit Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10704 (Quote-
						Response, $MsgType = AJ$)
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>					
117	QuoteID	Y	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 an entity is valid.
879	UnderlyingQty	N	8	48	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-	N	8	56	PriceType	Limit price for the underlying price
30009	Value	IN	0	30	1 fice type	Limit price for the underlying price

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	Z	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyldInvestment- DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	Z	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
28758 54	NegotiationID Side	Y	1	92	unsigned int unsigned int	ID of a SRQS negotiation Side of the order. Value Description 1 Buy 2 Sell
23002	OrderAttribute- LiquidityProvision	N	1	97	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30059	HedgingInstruction	N	1	103	unsigned int	Indication for the hedge transation
						Value Description Execute hedge transation in the closing auction of the underlying
22001	PartyExecutingFirm	Y	5	104	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	109	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
1041	FirmTradelD	N	20	115	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	135	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	147	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	159	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	171	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Z	1	303	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
1	Account	N	2	304	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \times 41, \times 47, \times 49, \times 4D, \times 50, \times 52
20032	PartyIDBeneficiary	N	9	306	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
1031	CustOrderHandling- Inst	N	1	315	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
20013	PartyIDOrder- OriginationFirm	N	7	316	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition- Account	N	32	323	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
20075	PartyIDLocationID	N	2	355	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	357	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
20096	PartyIDTakeUp-	N	5	377	Fixed String	Take-up Member Short Name.
20090	TradingFirm	l IN	J	311	r ixed String	
						Valid characters: A-Z, 0-9, \x20
39020	Pad2	U	2	382	Fixed String	not used

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12.13 SRQS Deal Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<messa,< th=""><th>geHeaderOut></th><th></th><th></th><th></th><th></th><th></th></messa,<>	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10705 (Quote-
						Ack, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
	ge Body>					
48	SecurityID	N	8	32	signed int	Instrument identifier.
117	QuoteID	N	8	40	unsigned int	Customer defined mass quote identi-
						fier.
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 func-
						tional 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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12.14 SRQS Create Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10708 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						9 SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070		U	7	33	Fixed String	not used
	ge Body>		_			
60		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.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	QuoteID	Υ	8	64	unsigned int	Customer defined mass quote identi-
						fier.
48	SecurityID	N	8	72	signed int	Instrument identifier.
126	ExpireTime	N	8	80	UTCTimestamp	Time an entity expires.
810	UnderlyingPx	N	8	88	PriceType	Underlying price associated with a
						derivative instrument.
25149	UnderlyingDelta-	N	8	96	floatDecimal4	The effective underlying delta of a
23149	Percentage	IN	O	90	noatDecimai4	Vola-Strategy
	UnderlyingEffective-					Voia-Strategy
25151	DeltaPercentage	N	8	104	floatDecimal4	The effective underlying delta of a
	Deltar ercentage					Vola-Strategy
879	UnderlyingQty	N	8	112	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-	N	8	120	PriceType	Limit price for the underlying price
30003	Value	.,		120	TriceType	Emile price for the underlying price
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	132	unsigned int	System defined SRQS deal ID.
1126	OrigTradeID	N	4	136	unsigned int	In case of a trade rever-
						sal/modification this field provides
						the original trade identifier.
20612	TargetParty-	N	4	140	unsigned int	Anonymous user ID
	IDExecutingTrader		•	2.0	anoignou me	7 monymous ass. 12
939	TrdRptStatus	Y	1	144	unsigned int	SRQS deal status.
						Value Description
						0 Accepted
						4 Pending new
856	TradeReportType	N	1	145	unsigned int	Used for negotiations for working
						delta or basis trades. Only for Trd-
						RptStatus = 'Accepted
						Value Description
						5 No/Was (Replaced)
1011	MessageEventSource	Y	1	146	char	Receiver of a message.
						Value Description
						R Broadcast to requestor
						Q Broadcast to quote submitter
54	Side	Y	1	147	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
28769	NoOrderBookItems	N	1	148	Counter	
1815	TradingCapacity	N	1	149	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
1390	TradePublishIndicator	N	1	150	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade
30059	HedgingInstruction	N	1	151	unsigned int	Indication for the hedge transation Value Description Execute hedge transation in the closing auction of the underlying
22401	RootPartyExecuting- Firm	Y	5	152	Fixed String	Business unit name of the requester. Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
22412	RootPartyExecuting- Trader	Y	6	157	Fixed String	Owning trader name of the SRQS negotiation. Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
22436	RootPartyEntering- Trader	Y	6	163	Fixed String	Entering trader name of the requester. Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7D$, $\xspace \times 7D$, $\xspace \times 7D$, $\xspace \times 7D$
22601	TargetPartyExecuting- Firm	N	5	169	Fixed String	Name of the target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting- Trader	N	6	174	Fixed String	Name of the target trader name. Valid characters: A-Z, 0-9, \x20
1041	FirmTradelD	N	20	180	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	200	Fixed String	User defined ID of a SRQS negotiation Valid characters: $\xspace \xspace \xsp$

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	220	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	232	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	244	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	256	Fixed String	Text field
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
	5 50			200		\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	388	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
-	A	N.	2	200	Fixed Ctuin	Accounts to book time deep state of
1	Account	N	2	389	Fixed String	Accounts to book trades and keep positions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	391	Fixed String	Final Beneficiary
20032	i artyrobellellclary	IN	9	231	i ixeu Juilig	Valid characters: A-Z, 0-9, \x20
						valid Citalactels. A-L, U-9, \XZU

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling- Inst	N	1	400	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.
						Value Description
						W Desk
						Y Electronic
						C Vendor-provided Platform billed by Executing Broker
						Sponsored Access via Ex- G change API or FIX provided by Executing Broker
						Premium Algorithmic Trad- H ing Provider billed by Execut- ing Broker
						Other including Other-
						D provided Screen
						* More values
20013	PartyIDOrder- OriginationFirm	N	7	401	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition- Account	N	32	408	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
20075	PartyIDLocationID	N	2	440	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
2404	ComplianceText	N	20	442	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-	N	5	462	Fixed String	Take-up Member Short Name.
	TradingFirm					Valid characters: A-Z, 0-9, \x20
39050	Pad5	U	5	467	Fixed String	not used
< Order	BookItemGrp>					Cardinality: 0-26, Record counter: NoOrderBookItems
48	>SecurityID	Υ	8	472	signed int	Instrument identifier.

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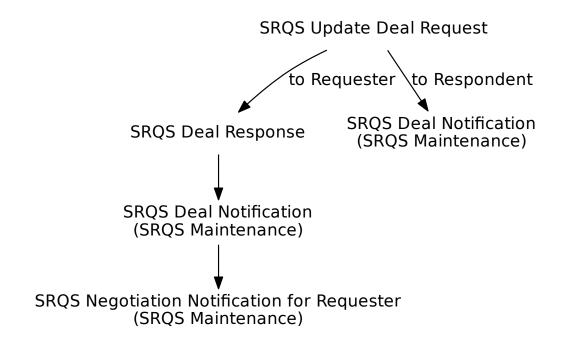
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25132	>BestBidPx	N	8	480	PriceType	On-book trading best bid price
25134	>BestBidSize	N	8	488	Qty	On-book trading best bid quantity
25133	>BestOfferPx	N	8	496	PriceType	On-book trading best offer price
25135	>BestOfferSize	N	8	504	Qty	On-book trading best ask quantity
1024	>MDBookType	Y	1	512	unsigned int	Type of market data Value Description 1 Top of book 2 Price depth (aggregated)
1173		N	1	513	unsigned int	Sub-type/qualifier of market data Value Description 1 Implied 2 Volume Weighted Average
39060	>Pad6	U	6	514	Fixed String	not used

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12.15 SRQS Update Deal Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< 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: 10706 (Trade-				
						${\sf CaptureReport,\ MsgType} = {\sf AE})$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>									
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the				
						participant for requests sent to the				
						gateway.				
50	SenderSubID	Υ	4	20	unsigned int	User ID.				
< Messa	<message body=""></message>									
30889	UnderlyingPriceStip-	N	8	24	PricoTypo	Limit price for the underlying price				
30009	Value	IN	υ	24	PriceType	Limit price for the underlying price				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	32	PriceType	Underlying price associated with a
						derivative instrument.
32	LastQty	N	8	40	Qty	Quantity executed in this fill.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28758	NegotiationID	Y	4	52	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	56	unsigned int	System defined SRQS deal ID.
856	TradeReportType	Y	1	60	unsigned int	Status of the SRQS deal.
						Value Description
						2 Accept
						3 Decline
						6 Trade Report Cancel
939	TrdRptStatus	N	1	61	unsigned int	Used for negotiations for working
						delta or basis trades. It is used to
						set a negotiation to working status
						(Deemed_verified) or to set a pend-
						ing/working deal to final (Accepted).
						Value Description
						0 Accepted
						4 Pending new
						9 Deemed verified
22001	PartyExecutingFirm	Y	5	62	Fixed String	Owning business unit name.
22001	I arty Executing iniii	'		02	Tixed String	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	67	Fixed String	Owning user name.
22012	r arty Executing Trader	'			Tixed String	Valid characters: A-Z, 0-9, \x20
25172	FreeText5	N	132	73	Fixed String	Text field
					9	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
39030	Pad3	U	3	205	Fixed String	not used

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12.16 SRQS Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10709 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948		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
20072	D 17	1.	_	22	F: 10::	
39070		U	7	33	Fixed String	not used
	ge Body>		0	40	LITCT:	Toronation time to
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30889	UnderlyingPriceStip- Value	N	8	48	PriceType	Limit price for the underlying price
	value					

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	N	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 Market Maker
	RootPartyExecuting-					
22401	Firm	N	5	98	Fixed String	Name of the requester business unit.
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
22412	RootPartyExecuting-	N	6	103	Fixed String	Name of the owning trader of the
	Trader				_	SRQS negotiation.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
22436	RootPartyEntering-	N	6	109	Fixed String	Name of the entering trader.
22 130	Trader	'`	O	103	r ixed String	Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
00601	TargetPartyExecuting-	N.		115	F: 1.C. :	
22601	Firm	N	5	115	Fixed String	Name of target business unit.
	Towart Down (Evenouting					Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting- Trader	N	6	120	Fixed String	Name of target user/trader.
	Trauer					Valid characters: A-Z, 0-9, \x20
22636	TargetPartyEntering-	N	6	126	Fixed String	Name of target user/trader.
	Trader		Ü	120		Valid characters: A-Z, 0-9, \x20
1041	FirmTradeID	N	20	132	Fixed String	User defined deal ID
					O .	Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	152	Fixed String	User defined ID of a SRQS negotiation
	_				J	Valid characters: \x01-\x7E
25007	FreeText1	N	12	172	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	184	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	196	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	208	Fixed String	Text field
						Valid characters: $\x20$, $\x23$ - $\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	340	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
1	Account	N	2	341	Fixed String	Accounts to book trades and keep po-
						sitions on.
						Valid characters: 1-9, \x41, \x47,
						\x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	343	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20

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

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12.17 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-				
						$StatusReport,\ MsgType = AI)$				
39020	Pad2	U	2	6	Fixed String	not used				
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-				
						signed to a non-order related T7 ETI				
						data stream.				
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system				
						during broadcast subscription in order				
						to link broadcasts to the related sub-				
						scription.				
5948	PartitionID	U	2	28	unsigned int	not used				
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.				
						Value Description				
						0 False				
						1 True				
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.				
						Value Description				
						9 SRQS Maintenance				
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
39070		U	7	33	Fixed String	not used				
	ge Body>									
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.				
168	EffectiveTime	N	8	48	UTCTimestamp	Time an SRQS STP deal is executed				
28758	NegotiationID	Y	4	56	unsigned int	ID of a SRQS negotiation				

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

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12.18 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messageheaderout></messageheaderout>									
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10713 (Quote-StatusReport, MsgType = AI)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.			
5948	PartitionID	U	2	28	unsigned int	not used			
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True			
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 9 SRQS Maintenance			
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
< Messa	ge Body>								
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.			

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	140	unsigned int	Status of the SRQS negotiation.
						Value Description
						6 Removed
						16 Active
25120	0	V	1	1 / 1		Overtine in the state of
25138	QuoteInstruction	Y	1	141	unsigned int	Quoting instruction.
						Value Description
						0 Do not re-quote
						1 (Re-)Quote
54	Side	N	1	142	unsigned int	Side of the order.
					_	Value Description
						1 Buy
						2 Sell
22001	PartyExecutingFirm	Y	5	143	Fixed String	Owning business unit name.
20010	D . F		-	1.40	F: 1.C. :	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	148	Fixed String	Owning user name.
22036	PartyEnteringTrader	Y	6	154	Fixed String	Valid characters: A-Z, 0-9, \x20 The entering user
22030	I arty Littering Trader	'		154	Tixed String	Valid characters: A-Z, 0-9, \x20
22524	TargetPartyExecuting-		_	1.50	F1 1 C 1	,
22601	Firm	N	5	160	Fixed String	Name of target business unit.
	TargetPartyExecuting-					Valid characters: A-Z, 0-9, \x20
22602	Trader	N	6	165	Fixed String	Name of target user/trader.
20752				4-4	F. 1.C. 1	Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	171	Fixed String	User defined ID of a SRQS negotiation
25172	FreeText5	N	132	191	Fixed String	Valid characters: \x01-\x7E Text field
25172	Free Text5	IN	132	191	r ixed String	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-	N	132	323	Fixed String	Buy-side user information
22011	OriginationTrader	IN	132	323	i ixed Stillig	Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
39000	Pad1	U	1	455	Fixed String	not used

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12.19 **SRQS Status Notification**

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
<messa< th=""><th colspan="9"><messageheaderout></messageheaderout></th></messa<>	<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	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>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by			
						the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-			
						signed to a non-order related T7 ETI			
						data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system			
						during broadcast subscription in order			
						to link broadcasts to the related sub-			
						scription.			
5948		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	D 17			22	F: 16: 1				
39070	Pad7	U	7	33	Fixed String	not used			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	ge Body>					
75	TradeDate	N	4	40	Local Mkt Date	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

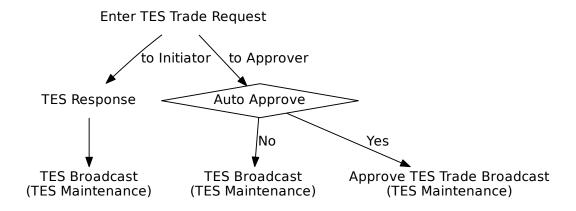
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13 TES Trading

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	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: 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	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	<message body=""></message>								
48	SecurityID	Y	8	24	signed int	Instrument identifier.			
31	LastPx	Υ	8	32	PriceType	Price of TES trade.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a
						derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].
1860	Related Trade Quantity	N	8	64	Qty	Quantity of the related trade.\newline
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	UnderlyingQty	N	8	72	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
25191	CompressionID	N	8	80	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
987	UnderlyingSettlement-	N	4	92	LocalMktDate	Date the underlying instrument will
301	Date	''	_	32	LocalivikiDate	settle. \newline To be set for Trd-
						Type (1) Echange for Swap [optional]
						and (1001) EFP-Fin Trade [optional].
	UnderlyingMaturity-			_		
542	Date	N	4	96	LocalMktDate	Underlying security's maturity date.
						\newline To be set for TrdType (1001)
			_			EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	100	unsigned int	Identifier of a related trade.\newline
						To be set for TrdType (1000) Vola
	D. I					Trade [mandatory].
2546	RelatedMarket-	N	4	104	signed int	Identifies a related product.\newline
	SegmentID					To be set for TrdType (1000) Vola
						Trade [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	108	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
1227	ProductComplex	N	1	110	unsigned int	This field qualifies an instrument type
1221	ProductComplex	IN	1	110	unsigned int	on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						3 egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
		.,				
856	TradeReportType	Y	1	111	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
1390	TradePublishIndicator	Y	1	112	unsigned int	Indicates if a trade should be reported
					_	via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
28709	NoSideAllocs	Y	1	113	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
064	N.E.	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	-1	114	C	sides in a TES trade
864	NoEvents	Y	1	114	Counter	Number of repeating EventType en-
						tries.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Υ	1	115	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
						provided leg trade prices).
870	NoInstrAttrib	Y	1	116	Counter	Number of repeating InstrAttribType
						entries.
887	NoUnderlyingStips	Y	1	117	Counter	Number of underlying stipulation en-
						tries.
20010	PartyIDSettlement-	N	1	118	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank-
						1 furt
						Clearstrem Banking Luxem-
						burg
						3 CLS Group
						4 Euroclear
29008	HedgeType	N	1	119	unsigned int	Hedging method.\newline To be set
						for TrdType (12) Exchange for Swap
						[mandatory], (1001) EFP-Fin Trade
						[mandatory]and (1002) EFI-Index Fu-
						tures Trade [mandatory].
						Value Description
						0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge
25199	SwapClearer	N	1	120	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
						1 Worl Edick Clearing
28583	TradeReportText	N	20	121	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
571	TradeReportID	N	20	141	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	161	ISIN	Underlying security's ID
						(ISIN).\newline To be set for
						TrdType (1001) EFP-Fin Trade
						[mandatory].
						Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
307	UnderlyingSecurity- Desc	N	30	173	Fixed String	Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	Z	3	203	CurrencyType	Underlying security's currency.\newline 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. \newline 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>llocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter: NoSideAllocs</td></sidea<>	llocGrp>					Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	U	4	248	unsigned int	not used
25180	>TESEnrichment- RuleID	N	4	252	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	256	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
22001	>PartyExecutingFirm	Y	5	257	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting- Trader	Y	6	262	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	268	Fixed String	not used
< TrdIns	trmntLegGrp>					Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	16	Qty	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<instrur< td=""><td>mentEventGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-2, Record counter: No-Events</td></instrur<>	mentEventGrp>					Cardinality: 0-2, Record counter: No-Events
866	>EventDate	Y	4	0	LocalMktDate	Date of event.\newline To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event
39030	>Pad3	U	3	5	Fixed String	not used
<instrur< td=""><td>mentAttributeGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-6, Record counter: NoInstrAttrib</td></instrur<>	mentAttributeGrp>					Cardinality: 0-6, Record counter: NoInstrAttrib
	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.\newline To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_tothe_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.\newline To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory].
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<under< td=""><td>lyingStipGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-1, Record counter:</td></under<>	lyingStipGrp>					Cardinality: 0-1, Record counter:
						NoUnderlyingStips
889	$>\! Underlying Stip Value$	Y	32	0	Fixed String	Value of stipulation. In case of cupon
						frequency , fill the field with cupon
						frequency value. \newline To be set
						for TrdType (12) Exchange for Swap
						[optional] and (1001) EFP-Fin Trade
						[optional].
						Valid characters: \x01-\x7E
888	$>\! UnderlyingStipType$	Y	7	32	Fixed String	Type of stipulation. e.g. to
						denote coupon frequency.\newline
						Pay_Frequency to be set for Trd-
						Type (12) Exchange for Swap [op-
						tional] and (1001) EFP-Fin Trade [op-
						tional].
						Value Description
						PAYFREQ Pay_Frequency
						requeries
39000	>Pad1	U	1	39	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	Y	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10611 (Trade-
						${\sf Capture Report Ack,\ MsgType} = {\sf AR)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	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 Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	geHeaderOut>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10604 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
1050	5					ity 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						
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
	SecurityID	Υ	8	40	signed int	Instrument identifier.
					0	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
60	TransactTime	Υ	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associated with a
						derivative instrument.
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].
1860	RelatedTradeQuantity	N	8	88	Qty	Quantity of the related trade.\newline
						To be set for TrdType (1000) Vola
			_			Trade [mandatory].
879	UnderlyingQty	N	8	96	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
05101	c	N.	0	104		of thousand).
25191	CompressionID	N	8	104	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
2489	PackageID	Y	4	116	unsigned int	Identifier for a T7 Entry Service trade
20017	TECE ID	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		100		i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7
	UnderlyingSettlement-					Entry Service transaction.
987	Date	N	4	124	LocalMktDate	Date the underlying instrument will
	Date					settle. \newline To be set for Trd-
						Type (1) Echange for Swap [optional]
						and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-	N	4	128	LocalMktDate	Underlying security's maturity date.
	Date					\newline To be set for TrdType (1001)
						EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	132	unsigned int	Identifier of a related trade.\newline
						To be set for TrdType (1000) Vola
						Trade [mandatory].
2546	RelatedMarket-	N	4	136	signed int	Identifies a related product.\newline
2540	SegmentID	IN	4	130	signed int	To be set for TrdType (1000) Vola
						Trade [mandatory].
25181	AutoApprovalRuleID	N	4	140	unsigned int	Auto Approval rule id - only in case of
25101	, ato, tppiovalituleid	'\	T	1 10	ansigned int	erroneous Auto Approval processing
						and the state of the state by the state of t

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	144	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
30354	VarTextLen	N	2	146	Counter	Number of used bytes for field VarText
30334	Variextell	IN		140	Counter	(30355).
856	TradeReportType	Y	1	148	unsigned int	Identifies the type of trade notifica-
	31, 31, 31, 31, 31, 31, 31, 31, 31, 31,					tion.
						Value Description
						0 Submit
						2 Accept
						5 No/Was (Replaced)
						11 Alleged New
						13 Alleged No/Was
000	T 15 . C	N.	-	1.40		O H CH TEC . I C
939	TrdRptStatus	N	1	149	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
						4 Pending new
						9 Deemed verified

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	150	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
1390	TradePublishIndicator	Y	1	151	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
064	N. F	V	1	150	C	Number of properties FrankTure or
864	NoEvents	Y	1	152	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	153	Counter	Number of repeating InstrAttribType
070	Nonstrattib	'	1	155	Counter	entries.
887	NoUnderlyingStips	Y	1	154	Counter	Number of underlying stipulation en-
	, , .					tries.
28709	NoSideAllocs	Y	1	155	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Y	1	156	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
20010	PartyIDSettlement-	N	1	157	unsigned int	ID of settlement location.
	Location					Value Description
						Clearstrem Banking Frank-
						furt
						Clearstrem Banking Luxem-
						burg 3 CLS Group
						3 CLS Group 4 Euroclear
						Luiocieai
29008	HedgeType	N	1	158	unsigned int	Hedging method.\newline To be set
						for TrdType (12) Exchange for Swap
						[mandatory], (1001) EFP-Fin Trade
						[mandatory]and (1002) EFI-Index Futures Trade [mandatory].
						Value Description 0 Duration Hedge
						1 Nominal Hedge
						2 Price Factor Hedge
25199	SwapClearer	N	1	159	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
1011	MessageEventSource	Y	1	160	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
28583	TradeReportText	N	20	161	Fixed String	User defined TES ID.
	aacreport rext		_5		a otime	Valid characters: \x01-\x7E
571	TradeReportID	N	20	181	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
	5 5 5					Valid characters: \x01-\x7E
22401	RootPartyExecuting- Firm	Y	5	201	Fixed String	Participant Short Name.
	1 11/11					Valid characters: \x20, \x22-\x7B,
	D .D . E .:					\x7D, \x7E
22412	RootPartyExecuting- Trader	Y	6	206	Fixed String	Owning User Short Name.
	Trauer					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
309	UnderlyingSecurityID	N	12	212	ISIN	Underlying security's ID (ISIN).\newline To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20
307	UnderlyingSecurity- Desc	N	30	224	Fixed String	Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	254	CurrencyType	Underlying security's currency.\newline To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20
306	Underlyinglssuer	N	30	257	Fixed String	The issuer or name of the underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: $\xspace \xspace \xs$
39000	Pad1	U	1	287	Fixed String	not used
<sidea< td=""><td>llocGrpBC></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter: NoSideAllocs</td></sidea<>	llocGrpBC>					Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	288	Qty	Quantity of the particular trade side in the TES trade.
25198	>ReversalApproval- Time	U	8	296	UTCTimestamp	not used
467	>IndividualAllocID	Υ	4	304	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment- RuleID	N	4	308	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
22001	>PartyExecutingFirm	Y	5	312	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting- Trader	Y	6	317	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
54	>Side	Y	1	323	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1840	>TradeAllocStatus	Υ	1	324	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
						6 Pending Execution
						7 Pending Reversal
						8 Side Approved Reversal
						9 Reversed
						10 Cancelled Reversal
					=	
39030	>Pad3	U	3	325	Fixed String	not used
< IrdIns	trmntLegGrp>					Cardinality: 0-20, Record counter:
600	5 L . C	V			-:	NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg secu-
566	>LegPrice	Y	8	8	PriceType	rity. User provided leg trade price (not for
300	>Legrnce	'	O	0	FriceType	underlying leg).
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg
	mentEventGrp>			10	Qcy	Cardinality: 0-2, Record counter: No-
\mathrea mathrea mathr	nent2vent Grp>					Events
866	>EventDate	Υ	4	0	LocalMktDate	Date of event.\newline To be set
						for TrdType (12) Exchange for Swap
						[mandatory].
865	>EventType	Υ	1	4	unsigned int	Identifier for an Instrument Event
						Value Description
						8 Swap Start Date
						9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<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:
						NoInstrAttrib

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of
						instrument attribute.\newline
						To be set for TrdType (12)
						Exchange for Swap[Swap, Cus-
						tomer\ $_1$, 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
						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.\newline 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:</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. \newline To be set
						for TrdType (12) Exchange for Swap
						[optional] and (1001) EFP-Fin Trade
						[optional].
						Valid characters: \x01-\x7E

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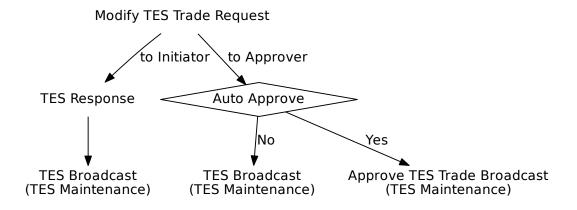
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Υ	7	32	Fixed String	Type of stipulation. e.g. to
						denote coupon frequency.\newline
						Pay_Frequency to be set for Trd-
						Type (12) Exchange for Swap [op-
						tional] and (1001) EFP-Fin Trade [op-
						tional].
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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
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13.4 Modify TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10601 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
< Reque	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>					
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 con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
25191	CompressionID	N	8	40	unsigned int	Compression ID

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Υ	4	48	signed int	Product identifier.
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket- SegmentID	N	4	60	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value Description 1 Block Trade 12 Exchange for Swap 50 Compression 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1007 QTPIP BLOCK TRADE 1004 Trade at Market
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value Description 5 No/Was (Replaced)
1390	TradePublishIndicator	Y	1	67	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	69	Counter	Number of repeating TrdInstrmntLeg- Grp entries (number of legs for user provided leg trade prices).

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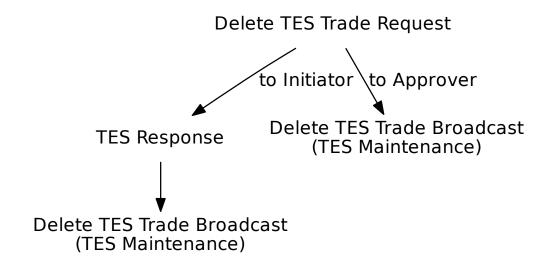
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25199	SwapClearer	N	1	70	unsigned int	Swap clearer for EFS Trades only
						Value Description
						0 Eurex Clearing
						1 Non-Eurex Clearing
28583	TradeReportText	N	20	71	Fixed String	User defined TES ID.
20303	Traderreport Text	14	20	'	Tixed String	Valid characters: \x01-\x7E
571	TradeReportID	N	20	91	Fixed String	User defined transaction ID. Part of
	·				_	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39000	Pad1	U	1	111	Fixed String	not used
<sidea< td=""><td>llocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter: NoSideAllocs</td></sidea<>	llocGrp>					Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	N	4	120	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-	N	4	124		Enrichment Rule ID for TES trades
25100	RuleID	IN	4	124	unsigned int	(to be used only in case of Auto Ap-
						proval)
54	>Side	Y	1	128	unsigned int	Side of the TES trade.
						Value Description
						1 Buy
						2 Sell
22001		Y	-	100	Et al Cutto	A
22001	>PartyExecutingFirm	Y	5	129	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
	>PartyExecuting-					,
22012	Trader	Y	6	134	Fixed String	Approving user name
20040			4	1.40	F: 10: :	Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	140	Fixed String	not used
< irains	strmntLegGrp>					Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Υ	8	0	signed int	Instrument identifier of the leg secu-
	6				3	rity.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	U	8	16	Qty	not used

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13.5 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	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	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>					
25191	CompressionID	N	8	24	unsigned int	Compression ID
2489	PackageID	Υ	4	32	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Y	4	40	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket- SegmentID	N	4	44	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	48	unsigned int	Type of TES trade. Value Description 1 Block Trade 12 Exchange for Swap 50 Compression 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1007 QTPIP BLOCK TRADE 1004 Trade at Market
856	TradeReportType	Y	1	50	unsigned int	Identifies the type of trade notification. Value Description 6 Trade Report Cancel
571	TradeReportID	N	20	51	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39000	Pad1	U	1	71	Fixed String	not used

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Enhanced Trading Interface
Derivatives Message Reference

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13.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
_	<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: 10606 (Trade-CaptureReport, MsgType = AE)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>eader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	eader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.			
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.			
1352	ApplResendFlag	~	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>								
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25191	CompressionID	N	8	48	unsigned int	Compression ID
1300	MarketSegmentID	Υ	4	56	signed int	Product identifier.
2489	PackageID	Υ	4	60	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
828	TrdType	Y	2	68	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
		.,				
285	DeleteReason	Y	1	70	unsigned int	Reason for deletion.
						Value Description
						Deletion via the TES Delete
						Request
						Automatic deletion due to
						TES Activity State Change Automatic deletion due to in-
						102 Strument expiration
						Deletion caused by Clear-
						103 ing/Risk stop
						Deletion caused by Trading
						104 stop
						105 Deletion of Instrument
						106 Suspension of Instrument
						Deletion caused by a pre-
						107 trade risk event
						110 Compression cancelled by
						service provider
						Compression cancelled by
						system

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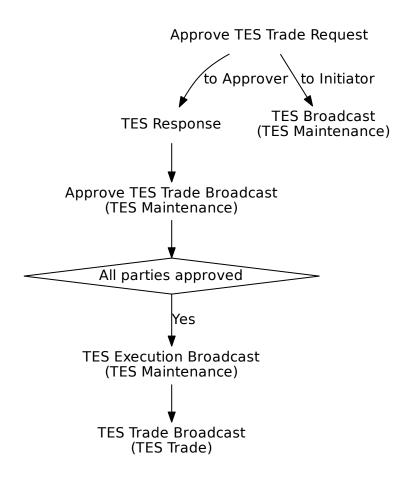
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	Y	1	71	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						6 Trade Report Cancel
939	TrdRptStatus	N	1	72	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						2 Cancelled
1011	MessageEventSource	Y	1	73	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
571	TradeReportID	N	20	74	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39020	Pad2	U	2	94	Fixed String	not used

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13.7 Approve TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
< Messa	<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: 10603 (Trade-				
						${\sf CaptureReport,\ MsgType} = {\sf AE})$				
25028	NetworkMsgID	U	8	6	Fixed String	not used				
39020	Pad2	U	2	14	Fixed String	not used				
<reque< td=""><td>stHeader></td><td></td><td></td><td></td><td></td><td></td></reque<>	stHeader>									

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
	ge Body>			l		
20003	PartyIDClientID	N	8	24	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading venue. If the Client Identifier field is
						not provided for agent orders, then
						they will be rejected. For orders sent
						with Trading Capacity Proprietary or
						Market Making, the Client Identifier
						field may remain empty.
20122	PartyldInvestment-	N	8	32	unsigned int	Investment decision within firm
	DecisionMaker					(ESMA Field 4 (Section A)) is the
						code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
						from the order.
80	AllocQty	Υ	8	48	Qty	Quantity of the particular trade side
						in the TES trade.
25191	CompressionID	N	8	56	unsigned int	Compression ID
2489	PackageID	Υ	4	64	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
70	AllocID	Y	4	68	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	72	unsigned int	System transaction identifier for a T7
						Entry Service transaction. The latest
						value available to the Approver for the corresponding TES Trade side needs
						to be provided.
1300	MarketSegmentID	Y	4	76	signed int	Product identifier.
	Marketoegmentib	'	г	, 0	Signed int	1 Todact Identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2546	RelatedMarket- SegmentID	N	4	80	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	84	unsigned int	Type of TES trade. Value Description 1 Block Trade 12 Exchange for Swap 50 Compression 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1007 QTPIP BLOCK TRADE 1004 Trade at Market
1815	TradingCapacity	Y	1	86	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
856	TradeReportType	Y	1	87	unsigned int	Identifies the type of trade notification. Value Description 2 Accept
54	Side	Y	1	88	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
23002	OrderAttribute- LiquidityProvision	Y	1	89	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. 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	Z	1	90	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	91	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	92	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
1724	OrderOrigination	N	1	93	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
571	TradeReportID	N	20	94	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Y	1	114	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
22001	PartyExecutingFirm	Y	5	115	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	120	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
1	Account	N	2	126	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
25007	FreeText1	N	12	128	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	140	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	152	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20096	PartyIDTakeUp- TradingFirm	N	5	164	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition- Account	N	32	169	Fixed String	'Flexible Account' information. Valid characters: $\xspace x20$, $\xspace x30-\xspace x41-\xspace x5A$

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	PartyIDOrder- OriginationFirm	N	7	201	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	208	Fixed String	Final Beneficiary
						Valid characters: A-Z, 0-9, \x20
20075	PartyIDLocationID	N	2	217	Fixed String	Country code. Will be set to "XX" for
						non-capital letters. Valid characters: \x01-\x7E
1031	CustOrderHandling-Inst	N	1	219	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
2404	ComplianceText	N	20	220	Fixed String	This field is used to provide addi-
2-10-1	Compilance rext			220	i inca Juling	tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office). Valid characters: $\x 20$, $\x 22-\x 7B$,
						\x7D, \x7E

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13.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

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: 10607 (Trade-				
						CaptureReport, $MsgType = AE$)				
39020	Pad2	U	2	6	Fixed String	not used				
<rbch< td=""><td>I</td><td></td><td></td><td></td><td>I</td><td></td></rbch<>	I				I					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
		.,				the gateway				
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-				
						signed to a non-order related T7 ETI				
20727	A IC LID	N.	4	0.4		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.\newline Be-				
03.0			_	20	ansigned int	longs to the scope of Service Availabil-				
						ity and Retransmit requests.				
1352	ApplResendFlag	Υ	1	30	unsigned int	Indicates a retransmission message.				
					_	Value Description				
						0 False				
						1 True				
						1 Hue				
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.				
						Value Description				
						7 TES Maintenance				
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the				
						last fragment (part) of a sequence of				
						messages belonging to one dedicated				
						transaction.				
						Value Description				
						1 Last Message				
20070	D- 47	11	7	22	Eived C+	not used				
39070	Pad7	U	7	33	Fixed String	not used				
	ge Body>	Υ	8	40	signed int	Instrument identifier.				
48	SecurityID	T	0	40	signed int	mstrument identiller.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
80	AllocQty	Υ	8	56	Qty	Quantity of the particular trade side
						in the TES trade.
60	TransactTime	Υ	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a
						derivative instrument.
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
2589	${\sf RelatedClosePrice}$	N	8	88	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].
1860	${\sf RelatedTradeQuantity}$	N	8	96	Qty	Quantity of the related trade.\newline
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	${\sf UnderlyingQty}$	N	8	104	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
25191	CompressionID	N	8	112	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.
2489	PackageID	Y	4	124	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Y	4	128	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
70	AllocID	Y	4	132	unsigned int	Unique identifier for a TES Trade side.
987	${\sf UnderlyingSettlement-}$	N	4	136	LocalMktDate	Date the underlying instrument will
301	Date	''	•	150	LocalivikiDate	settle. \newline To be set for Trd-
						Type (1) Echange for Swap [optional]
						and (1001) EFP-Fin Trade [optional].
	UnderlyingMaturity-					
542	Date	N	4	140	LocalMktDate	Underlying security's maturity date.
						\newline To be set for TrdType (1001)
						EFP-Fin Trade [mandatory].
1856	Related Tradel D	N	4	144	unsigned int	Identifier of a related trade.\newline
						To be set for TrdType (1000) Vola
						Trade [mandatory].
2546	RelatedMarket-	N	4	148	signed int	Identifies a related product.\newline
	SegmentID					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	152	unsigned int	ID of a SRQS negotiation
25180	TESEnrichmentRule-ID	N	4	156	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
25181	AutoApprovalRuleID	N	4	160	unsigned int	Auto Approval Rule ID applied for TES trade approval
828	TrdType	Y	2	164	unsigned int	Type of TES trade. Value Description 1 Block Trade 12 Exchange for Swap 50 Compression 1000 Vola Trade 1001 EFP-Fin Trade 1002 EFP-Index Futures Trade 1007 QTPIP BLOCK TRADE 1004 Trade at Market
30354	VarTextLen	N	2	166	Counter	Number of used bytes for field VarText (30355).
54	Side	Y	1	168	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1390	TradePublishIndicator	Y	1	169	unsigned int	Indicates if a trade should be reported via the market reporting service. 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	170	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	171	unsigned int	Identifies the type of trade notification.
						Value Description
						2 Accept
939	TrdRptStatus	N	1	172	unsigned int	Overall status of the TES trade, for Initiator only
						Value Description
						4 Pending new
1815	TradingCapacity	Y	1	173	unsigned int	This field designates if the trader is acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement- Location	N	1	174	unsigned int	ID of settlement location. Value Description Clearstrem Banking Frankfurt Clearstrem Banking Luxemburg 3 CLS Group 4 Euroclear
1840	TradeAllocStatus	Y	1	175	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 6 Pending Execution 7 Pending Reversal 8 Side Approved Reversal 9 Reversed 10 Cancelled Reversal
29008	HedgeType	N	1	176	unsigned int	Hedging method.\newline 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
555	NoLegs	Y	1	177	Counter	Number of repeating TrdInstrmntLeg- Grp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	178	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	179	Counter	Number of repeating InstrAttribType entries.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
887	NoUnderlyingStips	Y	1	180	Counter	Number of underlying stipulation entries.
1011	MessageEventSource	Υ	1	181	char	Receiver of a message.
						Value Description
						I Broadcast to initiator
						A Broadcast to approver
				100	F. 16.1	
571	TradeReportID	N	20	182	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	202	Fixed String	Owning business unit name.
					3	Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	207	Fixed String	Owning user name.
						Valid characters: A-Z, 0-9, \x20
20007	PartyIDEnteringFirm	Y	1	213	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
22036	PartyEnteringTrader	Y	6	214	Fixed String	The entering user
22000	T dity Entering Trader				i ixea stillig	Valid characters: A-Z, 0-9, \x20
77	PositionEffect	Υ	1	220	char	Field is used for T7 position manage-
						ment purposes and indicates whether
						the order is submitted to open or close
						a position.
						Value Description
						C Close
						O Open
22401	RootPartyExecuting-	NI NI		001	F: . C. :	De l'et es l'Oles I Nesses
22401	Firm	N	5	221	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
00115	RootPartyExecuting-			000	F: 10::	
22412	Trader	N	6	226	Fixed String	Owning User Short Name.
						Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25007	FreeText1	N	12	232	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	244	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	256	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: $\x20$, $\x23-\x25$, $\x28-\x2A$, $\x2C-\x3B$, $\x3F$, $\x41-\x5F$, $\x61-\x7B$, $\x7D$, $\x7E$
20096	PartyIDTakeUp- TradingFirm	N	5	268	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
1	Account	N	2	273	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, $\x41$, $\x47$, $\x49$, $\x40$, $\x50$, $\x52$
20038	PartyIDPosition- Account	N	32	275	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
20013	PartyIDOrder- OriginationFirm	N	7	307	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	314	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20075	PartyIDLocationID	N	2	323	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandling-Inst	N	1	325	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen
2404	ComplianceText	N	20	326	Fixed String	* More values This field is used to provide additional regulatory information (accord-
						ing to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
309	UnderlyingSecurityID	N	12	346	ISIN	Underlying security's ID (ISIN).\newline To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20
307	UnderlyingSecurity- Desc	N	30	358	Fixed String	Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	388	CurrencyType	Underlying security's currency.\newline To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	391	Fixed String	The issuer or name of the underly-
						ing security. \newline To be set for
						TrdType (1001) EFP-Fin Trade [op-
						tional].
						Valid characters: \x01-\x7E
39030	Pad3	U	3	421	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	424	signed int	Instrument identifier of the leg secu-
						rity.
566	>LegPrice	Υ	8	432	PriceType	User provided leg trade price (not for
						underlying leg).
687	>LegQty	U	8	440	Qty	not used
<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
866	>EventDate	Υ	4	0	LocalMktDate	Date of event.\newline To be set
						for TrdType (12) Exchange for Swap
						[mandatory].
865	>EventType	Υ	1	4	unsigned int	Identifier for an Instrument Event
						Value Description
						8 Swap Start Date
						9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<instru< td=""><td>mentAttributeGrp></td><td>Cardinality: 0-6, Record counter:</td></instru<>	mentAttributeGrp>	Cardinality: 0-6, Record counter:				
						NoInstrAttrib

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of
						instrument attribute.\newline
						To be set for TrdType (12)
						Exchange for Swap[Swap, Cus-
						tomer\ $_1$, 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
						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.\newline 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:</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. \newline To be set
						for TrdType (12) Exchange for Swap
						[optional] and (1001) EFP-Fin Trade
						[optional].
						Valid characters: \x01-\x7E

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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Build 91.344.1.ga-91004030-89

13.9 TES Status Broadcast

This message informs about the TES status.

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: 10615 (Trading-
						${\sf SessionStatus},\ {\sf MsgType} = {\sf h})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Υ	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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		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	Υ	4	40	Local Mkt Date	Business date.
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

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

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
	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: 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	${\sf UTCTimestamp}$	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
			_			ity 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	Do d7	U	7	33	Eivad String	not used
		U	,	33	Fixed String	not used
	ge Body>	Υ	8	40	UTCTimestamp	Transaction timestamp.
00	TransactTime	ľ	Ø	40	OTCTIMESTAMP	Transaction timestamp.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25191	CompressionID	N	8	48	unsigned int	Compression ID
1300	MarketSegmentID	Υ	4	56	signed int	Product identifier.
2489	PackageID	Υ	4	60	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
70	AllocID	Υ	4	68	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	72	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
		.,				
856	TradeReportType	Y	1	74	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						2 Accept
54	Side	Y	1	75	unsigned int	Side of the order.
	Side		-		ansigned int	Value Description
						1 Buy
						2 Sell
						Z Jeii
939	TrdRptStatus	N	1	76	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
						1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
1011	MessageEventSource	Y	1	77	char	Receiver of a message.
						Value Description
						A Broadcast to approver
39020	Pad2	U	2	78	Fixed String	not used

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

13.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
	<messageheaderout></messageheaderout>								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.			
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (Trade-CaptureReport, MsgType = AE)			
39020	Pad2	U	2	6	Fixed String	not used			
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>								
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway			
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.			
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.			
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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 8 TES Trade			
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message			
39070	Pad7	U	7	33	Fixed String	not used			
< Messa	ge Body>								
48	SecurityID	Y	8	40	signed int	Instrument identifier.			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
1596	ClearingTradePrice	N	8	64	PriceType	Price in clearing notation which can
						be preliminary or final depending on
						TradeReportType (856).
28736	ClearingTradeQty	N	8	72	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	80	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	88	signed int	Instrument identifier of the original T7
						strategy.
25191	CompressionID	N	8	96	unsigned int	Compression ID
20403	RootPartyIDClientID	N	8	104	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue.
25123	ExecutingTrader	N	8	112	unsigned int	Executing Trader data Field(ESMA
						Field 5 (Section A))used to identify
						the person or algorithm within the
						member or participant of the trad-
						ing venue who is responsible for the
						execution of the transaction resulting
	Do at Doute					from the order.
20522	RootParty- IDInvestmentDecision-	N	8	120	unsigned int	Investment decision within firm
20322	Maker	IN	O	120	unsigned int	(ESMA Field 4 (Section A)) is the
	IVIANCI					code used to identify the person or
						the algorithm within the member
						or participant of the Trading Venue
						who is responsible for the investment
						decision.
25161	BasketTrdMatchID	N	8	128	unsigned int	System defined Basket ID
28585	SideLastPx	N	8	136	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	144	Qty	Fill quantity for the original T7 strat-
						egy.
2489	PackageID	Y	4	152	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.
1003	TradelD	Y	4	160	unsigned int	Uniquely Identifies all TES Trade
						Sides executed as part of a TES Trade
						per simple instrument.
75	TradeDate	Y	4	164	LocalMktDate	Business date.

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

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
830	TransferReason	Y	1	223	unsigned int	Identifies the role for which the trade notification is received. Value Description 1 Owner 2 Clearer
1390	TradePublishIndicator	Y	1	224	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description Deferred publication to market 3 Published to market
442	MultiLegReporting- Type	N	1	225	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. Value Description 1 Single instrument 2 Complex instrument
77	PositionEffect	N	1	226	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open
28750	MultilegPriceModel	N	1	227	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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute- LiquidityProvision	N	1	228	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value Description 1 Liquidity provision 0 No liquidity provision
23003	OrderAttributeRisk-Reduction	N	1	229	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction
25124	Executing Trader- Qualifier	N	1	230	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person
21622	RootParty- IDInvestmentDecision- MakerQualifier	N	1	231	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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
1724	OrderOrigination	N	1	232	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
700	ReversalIndicator	N	1	233	unsigned int	Indicator whether the reversal of the TES trade is electronically requested or not Value Description 0 No 1 Yes
1	Account	N	2	234	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20438	RootPartyIDPosition- Account	N	32	236	Fixed String	'Flexible Account' information. Valid characters: $\xspace \times 20$, $\xspace \times 30-\xspace \times 41-\xspace \times 5A$
1031	CustOrderHandling- Inst	N	1	268	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	269	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	281	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
25000			10	200	F. 1.C. 1	\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	293	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments. Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
	RootPartyExecuting-					(\\01', \\\01'-\\\1D', \\\1D', \\\1D'
22401	Firm	Y	5	305	Fixed String	Participant Short Name.
						Valid characters: \x20, \x22-\x7B,
	5 5 5 .					\x7D, \x7E
22412	RootPartyExecuting-	Y	6	310	Fixed String	Owning User Short Name.
	Trader					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
22404	RootPartyClearing-	Y	5	316	Fixed String	Clearing Member Short Name.
22404	Firm	'		310	Tixed String	Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
	RootPartyClearing-		_			
22421	Organization	Y	4	321	Fixed String	Clearing House Short Name.
						Valid characters: \x20, \x22-\x7B,
	Do at Doub					\x7D, \x7E
20432	RootParty-	N	9	325	Fixed String	Final Beneficiary.
	IDBeneficiary					Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
20496	RootPartyIDTakeUp-	N	5	334	Fixed String	Take-up Member Short Name.
20-130	TradingFirm	"		334	i incu Juling	Valid characters: A-Z, 0-9, \x20
	RootPartyIDOrder-					
20413	OriginationFirm	N	7	339	Fixed String	External Member ID.
	- 0					Valid characters: A-Z, 0-9, \x20

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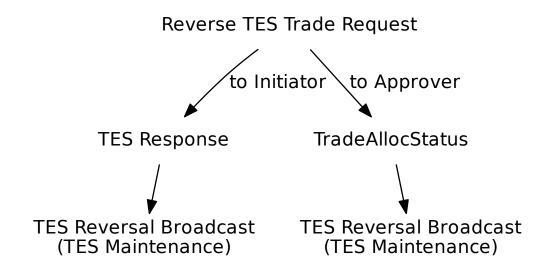
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20473	RootParty- IDExecutionVenue	N	4	346	Fixed String	Market Segment Identification Code Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
1903	RegulatoryTradeID	N	52	350	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z
25182	BasketPartyContra- Firm	N	5	402	Fixed String	The identifier of the basket member counterparty institution. Valid characters: A-Z, 0-9, \x20
26162	BasketSideTrade- ReportID	N	20	407	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39050	Pad5	U	5	427	Fixed String	not used
<srqs< td=""><td>RelatedTradelDGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-12, Record counter: NoSRQSRelatedTradelDs</td></srqs<>	RelatedTradelDGrp>					Cardinality: 0-12, Record counter: NoSRQSRelatedTradelDs
25152	>SRQSRelatedTrade- ID	Y	4	432	unsigned int	Trade ID out of a SRQS Negotiation Event
39040	>Pad4	U	4	436	Fixed String	not used

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Build 91.344.1.ga-91004030-89

13.12 Reverse TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	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: 10630 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<reque< 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>	, ,				
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
2489	PackageID	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	32	unsigned int	System transaction identifier for a T7
						Entry Service transaction.

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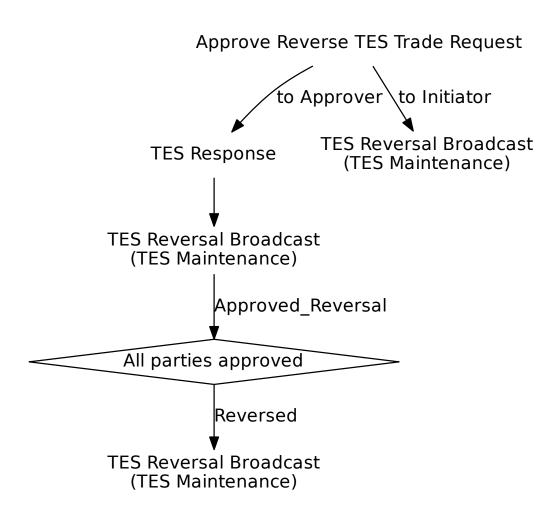
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2546	RelatedMarket- SegmentID	N	4	36	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade. Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig- gered trade
571	TradeReportID	N	20	42	Fixed String	User defined transaction ID. Part of
					3. 3. 8	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
25196	ReversalReasonText	N	132	62	Fixed String	Reversal Reason Text
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
39060	Pad6	U	6	194	Fixed String	not used

Deutsche Börse Group's T7 Release 9.1
Enhanced Trading Interface
Derivatives Message Reference

Build 91.344.1.ga-91004030-89

13.13 Approve Reverse TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description					
< Messa	<messageheaderin></messageheaderin>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-					
						cluding this field.					
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-					
						sage layout. Value: 10631 (Trade-					
						${\sf CaptureReport,\ MsgType} = {\sf AE})$					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
<reque< 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	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>		ı	ı		
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
2489	PackageID	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
70	AllocID	Y	4	32	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	36	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
2546	RelatedMarket-	N	4	40	signed int	Identifies a related product.\newline
	SegmentID				3.83	To be set for TrdType (1000) Vola
						Trade [mandatory].
828	TrdType	Υ	2	44	unsigned int	Type of TES trade.
	7,7				O	
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						1006 Eurex/Xetra Enlight trig-
						gered trade
571	TradeReportID	N	20	46	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39060	Pad6	U	6	66	Fixed String	not used

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Build 91.344.1.ga-91004030-89

13.14 TES Reversal Broadcast

September Sept	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field. Cluding this field.	< Messa	geHeaderOut>					
sage layout. Value: 10632 (Trade-CaptureReport, MsgType = AE) 39020 Pad2 U 2 6 Fixed String not used **RBCHeader** 52 SendingTime Y 8 8 UTCTimestamp Outgoing timestamp; filled always by the gateway 1181 ApplSeqNum Y 8 16 unsigned int Application sequence number assigned to a non-order related T7 ETI data stream. 28727 ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Indicates a retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message. Value Description O False 1 True	9	BodyLen	Y	4	0	unsigned int	
CaptureReport, MsgType = AE 39020	28500	TemplateID	Y	2	4	unsigned int	I -
September Sept							I - I
SendingTime	39020	Pad2	U	2	6	Fixed String	not used
the gateway 1181 ApplSeqNum Y 8 16 unsigned int Application sequence number assigned to a non-order related T7 ETI data stream. 28727 ApplSubID N 4 24 unsigned int Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products.\newline 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 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>** 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time	<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.\newline 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> 25197 Reversal Initiation Time	52	SendingTime	Y	8	8	UTCTimestamp	
ApplSubID	1181	ApplSeqNum	Υ	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.\newline 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 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> 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time							data stream.
to link broadcasts to the related subscription. 5948 PartitionID Y 2 28 unsigned int Grouping of T7 products.\newline 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> 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time	28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
Secription Sec							during broadcast subscription in order
System							to link broadcasts to the related sub-
longs to the scope of Service Availability and Retransmit requests.							·
ity and Retransmit requests. 1352 ApplResendFlag	5948	PartitionID	Y	2	28	unsigned int	
ApplResendFlag							
Value Description	1050						
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.
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>** 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time							Value Description
1180 ApplID Y 1 31 unsigned int							0 False
Value Description TES Maintenance							1 True
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 V 7 TES Maintenance 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 < **Reversal Initiation Time** N 8 40 UTCTimestamp Reversal Initiation Time **TES Maintenance 7 TES Maintenance	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							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 <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 body"="" href="M</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>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 							transaction.
39070 Pad7 U 7 33 Fixed String not used 							Value Description
<message body=""> 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time</message>							1 Last Message
<message body=""> 25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time</message>	39070	Pad7	U	7	33	Fixed String	not used
25197 ReversalInitiationTime N 8 40 UTCTimestamp Reversal Initiation Time			-				
		I	N	8	40	UTCTimestamp	Reversal Initiation Time
, , , , , , , , , , , , , , , , , , , ,	1300	MarketSegmentID	Υ	4	48	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Υ	4	52	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Υ	4	56	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
2546	RelatedMarket-	N	4	60	signed int	Identifies a related product.\newline
	SegmentID	'	•		3.8	To be set for TrdType (1000) Vola
						Trade [mandatory].
828	TrdType	Υ	2	64	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
						Furey/Xetra Enlight trig-
						1006 gered trade
939	TrdRptStatus	N	1	66	unsigned int	Overall status of the TES trade, for
						Initiator only
						Value Description
						0 Accepted
						7 Terminated
						5 Pending Cancel
	D 10 11 .:					
25195	ReversalCancellation- Reason	N	1	67	unsigned int	Reversal Cancellation Reason
	Reason					Value Description
						1 TES Activity State Change
						2 Instrument Expiration
						3 Instrument Deletion
						4 Instrument Suspension
					_	
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
F 74	T 10 15	N 1	20	60	E. T.C.	sides in a TES trade
571	TradeReportID	N	20	69	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast. Valid characters: \x01-\x7E
						valid Cilaracters. \XUI-\X/E

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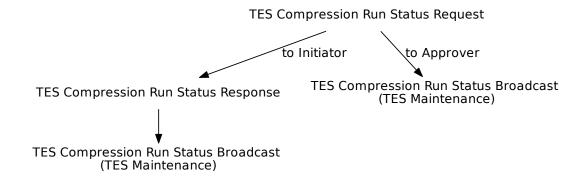
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25196	ReversalReasonText	N	132	89	Fixed String	Reversal Reason Text
						Valid characters: $\x20$, $\x22-\x7B$,
						\x7D, \x7E
39030	Pad3	U	3	221	Fixed String	not used
<sideai< td=""><td>llocGrpBC></td><td>Cardinality: 1-99, Record counter:</td></sideai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

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13.15 TES Compression Run Status Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description			
< Messa	<messageheaderin></messageheaderin>								
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-			
						cluding this field.			
28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10616 (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>								
25191	CompressionID	N	8	24	unsigned int	Compression ID			
1300	MarketSegmentID	Υ	4	32	signed int	Product identifier.			
25192	CompressionAction	Υ	1	36	unsigned int	Compression Action			
						Value Description			
						1 Start Compression			
						2 Commit Compression			
						3 Cancel Compression			
						· ·			

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

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13.16 TES Compression Run Status Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description		
< Messa	<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-		
						cluding this field.		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-		
						sage layout. Value: 10617 (Trade-		
						${\sf Capture Report Ack,\ MsgType} = {\sf AR)}$		
39020	Pad2	U	2	6	Fixed String	not used		
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>							
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.		
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by		
						the gateway		
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the		
						participant for requests sent to the		
						gateway.		
39040		U	4	28	Fixed String	not used		
	ge Body>			l				
	CompressionID	N	8	32	unsigned int	Compression ID		
	MarketSegmentID	N	4	40	signed int	Product identifier.		
25192	CompressionAction	N	1	44	unsigned int	Compression Action		
						Value Description		
						1 Start Compression		
						2 Commit Compression		
						3 Cancel Compression		
25193	CompressionStatus	N	1	45	unsigned int	Compression Status		
						Value Description		
						1 Open		
						2 Executed		
						3 Cancelled by service provider		
						4 Cancelled by System		
1390	TradePublishIndicator	N	1	46	unsigned int	Indicates if a trade should be reported		
						via the market reporting service.		
						Value Description		
						0 Do Not Publish Trade		
						1 Publish Trade		
39000	Pad1	U	1	47	Fixed String	not used		

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13.17 TES Compression Run Status 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: 10618 (Trade-CaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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.
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>					
25191	CompressionID	N	8	40	unsigned int	Compression ID
1300	MarketSegmentID	N	4	48	signed int	Product identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25192	CompressionAction	N	1	52	unsigned int	Compression Action
						Value Description
						1 Start Compression
						2 Commit Compression
						3 Cancel Compression
25193	CamanuagaiamStatus	N	1	53	unsigned int	Compression Status
25195	CompressionStatus	IN	1	55	unsigned int	
						Value Description
						1 Open
						2 Executed
						3 Cancelled by service provider
						4 Cancelled by System
1390	TradePublishIndicator	N	1	54	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
39000	Pad1	U	1	55	Fixed String	not used

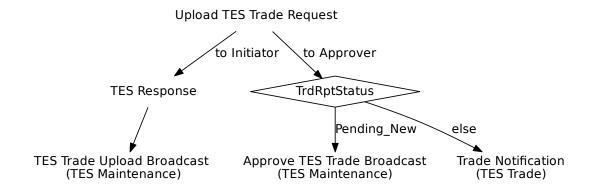
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13.18 Upload TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< 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: 10612 (Trade-
						${\sf Capture Report,\ MsgType} = {\sf AE)}$
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 con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a
						derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].

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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	110	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Option Strategy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
856	TradeReportType	Y	1	111	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						0 Submit
1200	T 1 D 1 !! !! !! .	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		110		
1390	TradePublishIndicator	Y	1	112	unsigned int	Indicates if a trade should be reported via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
28709	NoSideAllocs	Y	1	113	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
						sides in a TES trade
555	NoLegs	Y	1	114	Counter	Number of repeating TrdInstrmntLeg-
						Grp entries (number of legs for user
					_	provided leg trade prices).
864	NoEvents	Y	1	115	Counter	Number of repeating EventType en-
070	Nichari Arres	\ \ <u>\</u>	1	116	C	tries.
870	NoInstrAttrib	Y	1	116	Counter	Number of repeating InstrAttribType
007	Nolledoubie C+ie	Y	1	117	Courter	entries.
887	NoUnderlyingStips	l t	1	117	Counter	Number of underlying stipulation en-
						tries.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25034	SkipValidations	Y	1	118	unsigned int	Indicator to skip validations.
						Value Description
						0 False
						1 True
939	TrdRptStatus	N	1	119	unsigned int	Can only be used for EEX
						Value Description
						0 Accepted
						4 Pending new
25160	TradePlatform	N	1	120	unsigned int	Indicates trade platform. Can only be used for EEX
						Value Description
						0 Off-Book
						1 On-Book
29008	HedgeType	N	1	121	unsigned int	Hedging method.\newline 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	122	unsigned int	ID of settlement location. Value Description Clearstrem Banking Frankfurt Clearstrem Banking Luxemburg 3 CLS Group 4 Euroclear

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25175	ValueCheckTypeMin- LotSize	N	1	123	unsigned int	Indicator for checking the Miniminm Lot Size by the exchange. Mandatory if TrdRptStatus=4(Pending_New) Value Description 0 Do not check 1 Check
571	TradeReportID	N	20	124	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
28583	TradeReportText	N	20	144	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	164	ISIN	Underlying security's ID (ISIN).\newline To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20
307	UnderlyingSecurity- Desc	N	30	176	Fixed String	Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	206	CurrencyType	Underlying security's currency.\newline To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20
306	UnderlyingIssuer	N	30	209	Fixed String	The issuer or name of the underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
39000	Pad1	U	1	239	Fixed String	not used
<sidea< td=""><td>llocExtGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-99, Record counter: NoSideAllocs</td></sidea<>	llocExtGrp>					Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	>PartyIDClientID	N	8	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	>PartyldInvestment- DecisionMaker	N	8	256	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	264	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
467	>IndividualAllocID	U	4	272	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	276	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting- Trader	Y	6	281	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	287	Fixed String	not used
25180	>TESEnrichment- RuleID	N	4	288	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	292	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1840	>TradeAllocStatus	U	1	293	unsigned int	not used

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	>TradingCapacity	N	1	294	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
77	>PositionEffect	N	1	295	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	296	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	297	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	>PartyldInvestment- DecisionMaker- Qualifier	N	1	298	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	299	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
1724	>OrderOrigination	N	1	300	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
1	>Account	N	2	301	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, $\xspace \xspace \xspac$
20038	>PartyIDPosition- Account	N	32	303	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A
20096	>PartyIDTakeUp- TradingFirm	N	5	335	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	>FreeText1	N	12	340	Fixed String	First free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	352	Fixed String	Second free-format text field for
						trader-specific or customer-related
						comments. Will not be forwarded to
						CCP for cash markets.
						Valid characters: \x20, \x23-\x25,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	364	Fixed String	Third free-format text field for trader-
						specific or customer-related com-
						ments.
						Valid characters: $\x20$, $\x23-\x25$,
						\x28-\x2A, \x2C-\x3B, \x3F, \x41-
						\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-	N	7	376	Fixed String	External Member ID.
20010	OriginationFirm	''	•	0.0	r ixed ouring	Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	383	Fixed String	Final Beneficiary
	/					Valid characters: A-Z, 0-9, \x20
20075	>PartyIDLocationID	N	2	392	Fixed String	Country code. Will be set to "XX" for
	,		_	552		non-capital letters.
						Valid characters: \x01-\x7E
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Tag 1031	Field Name >CustOrderHandling- Inst	Req'd N	Len 1	Ofs 394	Data Type Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing
2404				205	F: 16:	ing Broker Other, including Other-provided Screen * More values
2404	>ComplianceText	N	20	395	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39001	>Pad1_1	U	1	415	Fixed String	not used
<trdins< td=""><td>trmntLegGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-20, Record counter: NoLegs</td></trdins<>	trmntLegGrp>					Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	16	Qty	not used
<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.\newline To be set for TrdType (12) Exchange for Swap [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Υ	1	4	unsigned int	Identifier for an Instrument Event
						Value Description
						8 Swap Start Date
						9 Swap End Date
	>Pad3	U	3	5	Fixed String	not used
<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:
	l –					NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of
						instrument attribute.\newline
						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
						Offset to the variable coupon
						101 rate
						102 Swap Customer 1
						103 Swap Customer 2
						104 Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the
						InstrAttribType field.\newline To be
						set for TrdTyp (12) Exchange for
						Swap [optional], (1001) EFP-Fin
						Trade [optional] and (1002) EFP-
						Index Futures Trade [mandatory].
						Valid characters: \x01-\x7E
	>Pad7	U	7	33	Fixed String	not used
<under< td=""><td>lyingStipGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 0-1, Record counter:</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. \newline To be set
						for TrdType (12) Exchange for Swap
						[optional] and (1001) EFP-Fin Trade
						[optional].
						Valid characters: \x01-\x7E
888	>UnderlyingStipType	Υ	7	32	Fixed String	Type of stipulation. e.g. to
						denote coupon frequency.\newline
						Pay_Frequency to be set for Trd-
						Type (12) Exchange for Swap [op-
						tional] and (1001) EFP-Fin Trade [op-
						tional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

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13.19 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	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: 10613 (Trade-
						${\sf CaptureReport,\ MsgType} = {\sf AE)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td></td><td></td><td></td><td></td><td></td><td></td></rbch<>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
5040	D ID	\ \		20		scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availability and Betransmit requests
1252	Anni Decembria	Y	1	30	unsigned int	ity and Retransmit requests.
1332	ApplResendFlag	'	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.
1100	Аррпо	'	1	J1	unsigned int	
						Value Description
						7 TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
	Lusti ruginent		_	0_	anoigned in	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>					
48	SecurityID	Y	8	40	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Υ	8	48	PriceType	Price of TES trade.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a
						derivative instrument.
2589	${\sf RelatedClosePrice}$	N	8	80	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].
1860	Related Trade Quantity	N	8	88	Qty	Quantity of the related trade.\newline
						To be set for TrdType (1000) Vola
						Trade [mandatory].
879	${\sf UnderlyingQty}$	N	8	96	Qty	Nominal value of an underlying (for
						an EFS or EFP Index Trade in units
						of thousand).
25191	CompressionID	N	8	104	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
2489	PackageID	Y	4	116	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7
						Entry Service transaction.
987	UnderlyingSettlement-	N	4	124	LocalMktDate	Date the underlying instrument will
301	Date	'		12.	Zocammezace	settle. \newline To be set for Trd-
						Type (1) Echange for Swap [optional]
						and (1001) EFP-Fin Trade [optional].
	UnderlyingMaturity-					, , ,
542	Date	N	4	128	LocalMktDate	Underlying security's maturity date.
						\newline To be set for TrdType (1001)
						EFP-Fin Trade [mandatory].
1856	RelatedTradelD	N	4	132	unsigned int	Identifier of a related trade.\newline
						To be set for TrdType (1000) Vola
	5					Trade [mandatory].
2546	RelatedMarket-	N	4	136	signed int	Identifies a related product.\newline
	SegmentID					To be set for TrdType (1000) Vola
						Trade [mandatory].

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	140	unsigned int	Type of TES trade.
						Value Description
						1 Block Trade
						12 Exchange for Swap
						50 Compression
						1000 Vola Trade
						1001 EFP-Fin Trade
						1002 EFP-Index Futures Trade
						1007 QTPIP BLOCK TRADE
						1004 Trade at Market
1227	ProductComplex	N	1	142	unsigned int	This field qualifies an instrument type on T7.
						Value Description
						1 Simple instrument
						2 Standard Option Strategy
						Non-Standard Ontion Strat-
						egy
						4 Volatility Strategy
						5 Futures Spread
						6 Inter-Product Spread
						7 Standard Future Strategy
						8 Pack and Bundle
						9 Strip
						10 Flexible Simple Instrument
856	TradeReportType	Y	1	143	unsigned int	Identifies the type of trade notifica-
						tion.
						Value Description
						2 Accept
						0 Submit
939	TrdRptStatus	N	1	144	unsigned int	Overall status of the TES trade, for
	·				-	Initiator only
						Value Description
						0 Accepted
						4 Pending new
						9 Deemed verified

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	TradePublishIndicator	Υ	1	145	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
25160	TradePlatform	Y	1	146	unsigned int	Indicates trade platform. Can only be used for EEX
						Value Description
						0 Off-Book
						1 On-Book
28709	NoSideAllocs	Y	1	147	Counter	Number of allocation in a T7 Entry
						Service trade. Number of TES trade
555	NoLegs	Y	1	148	Counter	sides in a TES trade Number of repeating TrdInstrmntLeg-
333	NoLegs	'	1	140	Counter	Grp entries (number of legs for user
						provided leg trade prices).
864	NoEvents	Υ	1	149	Counter	Number of repeating EventType en-
						tries.
870	NoInstrAttrib	Υ	1	150	Counter	Number of repeating InstrAttribType
						entries.
887	NoUnderlyingStips	Y	1	151	Counter	Number of underlying stipulation en-
20000	 	N.		150		tries.
29008	HedgeType	N	1	152	unsigned int	Hedging method.\newline To be set
						for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade
						[mandatory] and (1002) EFI-Index Fu-
						tures 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
20010	PartyIDSettlement- Location	N	1	153	unsigned int	ID of settlement location. Value Description Clearstrem Banking Frankfurt Clearstrem Banking Luxemburg 3 CLS Group 4 Euroclear
1011	MessageEventSource	Y	1	154	char	Receiver of a message. Value Description I Broadcast to initiator A Broadcast to approver
571	TradeReportID	N	20	155	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting- Firm	N	5	175	Fixed String	Participant Short Name. Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
22412	RootPartyExecuting- Trader	N	6	180	Fixed String	Owning User Short Name. Valid characters: $\x20$, $\x22-\x7B$, $\x7D$, $\x7E$
309	UnderlyingSecurityID	N	12	186	ISIN	Underlying security's ID (ISIN).\newline To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20
307	UnderlyingSecurity- Desc	N	30	198	Fixed String	Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	228	CurrencyType	Underlying security's currency.\newline To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20

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ing so	issuer or name of the underly-
	issue: or manne or the anathry
	security. \newline To be set for
	ype (1001) EFP-Fin Trade [op-
tional	•
	I characters: \x01-\x7E
39030 Pad3 U 3 261 Fixed String not u	
·	inality: 1-99, Record counter: deAllocs
	ntity of the particular trade side e TES trade.
(Sect of an meml venue not p they with Mark	tion A)) used to identify the client of order for agent account of the ber or participant of the trading e. If the Client Identifier field is provided for agent orders, then will be rejected. For orders sent Trading Capacity Proprietary or set Making, the Client Identifier
>PartyldInvestment-	may remain empty.
DecisionMaker (ESM code the sor pa	MA Field 4 (Section A)) is the used to identify the person or algorithm within the member articipant of the Trading Venue is responsible for the investment
Field the p meml ing v execu	uting Trader data Field(ESMA 5 (Section A))used to identify person or algorithm within the ber or participant of the tradvenue who is responsible for the ution of the transaction resulting the order.
467 >IndividualAllocID Y 4 296 unsigned int Uniqu	ue identifier for a TES trade side.
	ing business unit name.
	I characters: A-Z, 0-9, \x20
Trader	ing user name. I characters: A-Z, 0-9, \x20
39000 >Pad1 U 1 311 Fixed String not u	,

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25180	>TESEnrichment- RuleID	N	4	312	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	316	unsigned int	Side of the TES trade. Value Description 1 Buy 2 Sell
1840	>TradeAllocStatus	Y	1	317	unsigned int	Status of an allocation in a T7 Entry Service trade. Value Description 1 Pending 2 Approved 3 Auto Approved 4 Uploaded 5 Canceled 6 Pending Execution 7 Pending Reversal 8 Side Approved Reversal 9 Reversed 10 Cancelled Reversal
1815	>TradingCapacity	Y	1	318	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker
77	>PositionEffect	Y	1	319	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value Description C Close O Open

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	>OrderAttribute- LiquidityProvision	N	1	320	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	321	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	322	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	323	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. Value Description 1 Risk reduction 0 No risk reduction

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1724	>OrderOrigination	N	1	324	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
1	>Account	N	2	325	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20038	>PartyIDPosition- Account	N	32	327	Fixed String	'Flexible Account' information. Valid characters: $\xspace \times 20$, $\xspace \times 30-\xspace \times 39$, $\xspace \times 41-\xspace \times 5A$
20096	>PartyIDTakeUp- TradingFirm	N	5	359	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
25007	>FreeText1	N	12	364	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	376	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	388	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder- OriginationFirm	N	7	400	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	407	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20075	>PartyIDLocationID	N	2	416	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
1031	>CustOrderHandling- Inst	N	1	418	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
2404	>ComplianceText	N	20	419	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39001	>Pad1_1	U	1	439	Fixed String	not used
< TrdIns	trmntLegGrp>					Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg
<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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
866	>EventDate	Y	4	0	LocalMktDate	Date of event.\newline To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event Value Description 8 Swap Start Date 9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<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.\newline To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_tothe_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.\newline 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. \newline To be set
						for TrdType (12) Exchange for Swap
						[optional] and (1001) EFP-Fin Trade
						[optional].
						Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to
						denote coupon frequency.\newline
						Pay_Frequency to be set for Trd-
						Type (12) Exchange for Swap [op-
						tional] and (1001) EFP-Fin Trade [op-
						tional].
						Value Description
						PAYFREQ Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

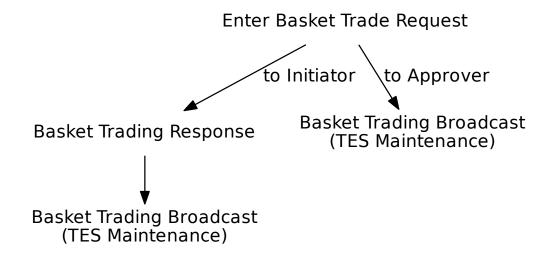
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Build 91.344.1.ga-91004030-89

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< 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.
200	MaturityMonthYear	Υ	4	28	LocalMonthYear	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	32	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)

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828 TrdType Y 2 36	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets	828	TrdType	Υ	2	36	unsigned int	Type of Basket trade.
Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets							Value Description
							Basket of Equity Total Re-
25169 NoBasketSideAlloc Y 2 38 Counter Number of trade match sides							turn Futures
TradeReportType Y							1011 Equity Bespoke Baskets
Value Description Valu	25169	NoBasketSideAlloc	Y	2	38	Counter	Number of trade match sides
BasketTradeReport-Type	856	TradeReportType	Y	1	40	unsigned int	Type of Trade Report
BasketTradeReport-							Value Description
Type Y 1 41 unsigned int Value Description Value Description O Submit Display Description O Submit Number of Basket Root Parties Number of instrument match sides Valid characters: \x01-\x7E Valid characters: \x01-\x7E TradeReportID Number of Basket Root Parties Number of instrument match sides Valid characters: \x01-\x7E Valid characters: \x01-\x7E Second PartyGrp> Valid characters: \x01-\x7E NoBasketRootPartyGrps Value Description Available Cardinality: 2-2, Record counter: NoBasketRootPartyGrps NoBasketRootPartyGrps Value Description Available Cardinality: 2-2, Record counter: NoBasketRootPartyGrps NoBasketRootPartyGrps Prime Prime Prime Second Party Sub-type Value Description Available Cardinality: 2-2, Record counter-type Value Description Available Cardinal							0 Submit
Type Y 1 41 unsigned int Value Description Value Description O Submit Display Description O Submit Number of Basket Root Parties Number of instrument match sides Valid characters: \x01-\x7E Valid characters: \x01-\x7E TradeReportID Number of Basket Root Parties Number of instrument match sides Valid characters: \x01-\x7E Valid characters: \x01-\x7E Second PartyGrp> Valid characters: \x01-\x7E NoBasketRootPartyGrps Value Description Available Cardinality: 2-2, Record counter: NoBasketRootPartyGrps NoBasketRootPartyGrps Value Description Available Cardinality: 2-2, Record counter: NoBasketRootPartyGrps NoBasketRootPartyGrps Prime Prime Prime Second Party Sub-type Value Description Available Cardinality: 2-2, Record counter-type Value Description Available Cardinal							
Value Description Value Description Description Description Description	25173	•	Y	1	41	unsigned int	Basket operation
25165 NoBasketRootParty-Grps		.,,,,,					Value Description
Second Party Sub- Cardinality: 2-2, Record counter: NoBasket Root Party Sub- NoBasket Root Party							0 Submit
Second Party Sub- Cardinality: 2-2, Record counter: NoBasket Root Party Sub- NoBasket Root Party		N. D. J. D D					
25168 BasketTradeReport- Text	25165		Y	1	42	Counter	Number of Basket Root Parties
Text N 20 44 Fixed String User defined text message field Valid characters: \x01-\x7E	1889	NoInstrmtMatchSides	Y	1	43	Counter	Number of instrument match sides
Text Valid characters: \x01-\x7E 571 TradeReportID N 20 64 Fixed String User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E 39040 Pad4 U 4 84 Fixed String not used **Cardinality: 2-2, Record counter: NoBasketRootPartyGrp> \$\$1122 \big \text{PROotPartySub-IDType} \big \b	25168	BasketTradeReport-	N	20	11	Fixed String	User defined text message field
TradeReportID N 20 64 Fixed String User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E 39040 Pad4 U 4 84 Fixed String not used Cardinality: 2-2, Record counter: NoBasketRootPartyGrps PRootPartySub-IDType Y 2 88 Unsigned int RootParty sub-type Value Description 4001 Buyer 4002 Seller PRootPartyContra-Firm Prim Pri	25100	Text	14	20	77	Tixed String	
the TES response and TES broadcast. Valid characters: \x01-\x7E 39040 Pad4 U 4 84 Fixed String not used 	571	TradeReportID	N	20	64	Fixed String	, ,
39040 Pad4		•					the TES response and TES broadcast.
Cardinality: 2-2, Record counter: NoBasketRootPartyGrps							Valid characters: \x01-\x7E
1122 SRootPartySub-IDType	39040	Pad4	U	4	84	Fixed String	not used
Second Party Sub-ID Type	<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:
IDType DType					ı		NoBasketRootPartyGrps
Value Description 4001 Buyer 4002 Seller	1122		Y	2	88	unsigned int	RootParty sub-type
22417 SRootPartyContra-Firm Y 5 90 Fixed String The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 22437 SRootPartyContra-Trader Y 6 95 Fixed String The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 26162 Seller The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20 Valid characters: A-Z, 0-9, \x20 User defined Basket trade ID		ТУРС					Value Description
22417 ShootPartyContra-Firm Y 5 90 Fixed String The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 22437 ShootPartyContra-Trader Y 6 95 Fixed String The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 26162 ShasketSideTrade-ReportID N 20 101 Fixed String User defined Basket trade ID							4001 Buyer
Firm Firm Firm Firm Firm Firm Firm Fixed String Fi							4002 Seller
Firm Firm Firm Firm Firm Firm Firm Fixed String Fi		. D . D . C .					
party institution. Valid characters: A-Z, 0-9, \x20 22437	22417	_	Y	5	90	Fixed String	The identifier of the member counter-
22437 SRootPartyContra- Trader Y 6 95 Fixed String The identifier of the trader counter- party. Valid characters: A-Z, 0-9, \x20 26162 SeportID N 20 101 Fixed String User defined Basket trade ID		1 11111					1. ,
Trader Y O 95 Fixed String The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 26162 >BasketSideTrade- ReportID N 20 101 Fixed String User defined Basket trade ID							Valid characters: A-Z, 0-9, \x20
26162 SeportID Party. Valid characters: A-Z, 0-9, \x20 User defined Basket trade ID	22437	_	Y	6	95	Fixed String	The identifier of the trader counter-
26162 >BasketSideTrade- ReportID N 20 101 Fixed String User defined Basket trade ID		Trader					party.
26162 N 20 101 Fixed String User defined Basket trade ID							Valid characters: A-Z, 0-9, \x20
Report D	26162		N	20	101	Fixed String	User defined Basket trade ID
		ReportID					Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	121	Fixed String	not used
<instrm< td=""><td>ntMatchSideGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-199, Record counter:</td></instrm<>	ntMatchSideGrp>					Cardinality: 1-199, Record counter:
						NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back- end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.\newline To
2303	/ Neiated closer fice	''	O		noutbeennaro	be set for TrdType (1004) Trade at
						Market [mandatory].
2489	>PackageID	U	4	32	unsigned int	not used
1898	>SideMarket-	Y	1	26	signed int	Product ID
1090	SegmentID	Ť	4	36	signed int	Product ID
1008	>SideTrdSubTyp	Y	2	40	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
			_			
1227	>ProductComplex	Y	1	42	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
	>TradePublish-		_			
1390	Indicator	Y	1	43	unsigned int	Indicates if a trade should be reported
						via the market reporting service.
						Value Description
						0 Do Not Publish Trade
						1 Publish Trade
25166	>InstrmtMatchSideID	Y	1	44	unsigned int	ID to map element of InstrmtMatch-
	, motimetwaterioraerb		_		anoigned in	SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	N	1	45	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28583	>TradeReportText	N	20	46	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
39060	>Pad6	U	6	66	Fixed String	not used
<baske< td=""><td>tSideAllocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-398, Record counter:</td></baske<>	tSideAllocGrp>					Cardinality: 1-398, Record counter:
						NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	U	4	8	unsigned int	not used
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	14	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
1840	>TradeAllocStatus	U	1	16	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	22	Fixed String	Owning user name.
22012	Trader	'			I IACA String	Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used
	/ I du T		т		i inca Juling	not asea

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Deutsche Börse Group

Build 91.344.1.ga-91004030-89

14.2 Basket Trading Response

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: 10624 (Trade-
						${\sf MatchReportAck,\ MsgType} = {\sf DD)}$
39020	Pad2	U	2	6	Fixed String	not used
<respo.< td=""><td>nseHeader></td><td></td><td></td><td></td><td></td><td></td></respo.<>	nseHeader>					
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
39040	Pad4	U	4	28	Fixed String	not used
< Messa	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

Deutsche Börse Group's T7 Release 9.1	
Enhanced Trading Interface	
Derivatives Message Reference	

Deutsche Börse Group

Build 91.344.1.ga-91004030-89

14.3 Basket Trading 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: 10625 (Trade-MatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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.

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Basket transaction Basket transaction	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300 MarketSegmentID Y 4 60 signed int Product identifier.	25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
200 MaturityMonthYear							Basket transaction
Basket ProfileID	1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
only for Basket of Equity Total Retures (TrdType(828)=1010) 25169 NoBasketSideAlloc Y 2 72 Counter Number of trade match sides 828 TrdType Y 2 74 unsigned int Type of Basket trade. Value Description Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets	200	MaturityMonthYear	Y	4	64	LocalMonthYear	Month year code for expiry YYYYMM
Futures(TrdType(828)=1010)	28899	BasketProfileID	N	4	68	unsigned int	ID of the Basket profile, applicable
25169 NoBasketSideAlloc Y 2 72 Counter Number of trade match sides							only for Basket of Equity Total Return
TrdType							
Value Description Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets	25169	NoBasketSideAlloc	Y	2	72	Counter	
Basket of Equity Total Return Futures 1011 Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets	828	TrdType	Y	2	74	unsigned int	Type of Basket trade.
856 TradeReportType Y 1 76 unsigned int Type of Trade Report Value Description 0 Submit 5 No/Was (Replaced)							Value Description
Section Submit							1010 Basket of Equity Total Re-
856 TradeReportType Y 1 76 unsigned int Type of Trade Report Value Description O Submit 5 No/Was (Replaced)							turn Futures
Value Description 0 Submit 5 No/Was (Replaced)							1011 Equity Bespoke Baskets
Description	856	TradeReportType	Y	1	76	unsigned int	Type of Trade Report
Description							Value Description
BasketTradeReport- Type Property 1							· .
BasketTradeReport- Type Y 1 77 unsigned int Value Description O Submit 4 Addendum 5 No/Was (Substitute) 1011 MessageEventSource Y 1 78 Char Receiver of a message. Value Description I Broadcast to initiator A Broadcast to approver 25171 NoBasketRootParty- GrpsBC Y 1 79 Counter Number of Basket Root Parties 1889 NoInstrmtMatchSides Y 1 80 Counter Number of instrument match sides BasketTradeReport- Text N 20 81 Fixed String User defined text message field Valid characters: \x01-\x7E 571 TradeReportID N 20 101 Fixed String User defined transaction ID. Part the TES response and TES broadcast							
Type Type							
Value Description	25173		Y	1	77	unsigned int	Basket operation
1011 MessageEventSource Y 1 78 Char Receiver of a message. Value Description I Broadcast to initiator A Broadcast to approver		Туре					Value Description
1011 MessageEventSource Y 1 78 Char Receiver of a message. Value Description I Broadcast to initiator A Broadcast to approver							
1011 MessageEventSource Y 1 78 char Receiver of a message. Value Description I Broadcast to initiator A Broadcast to approver							4 Addendum
Value Description							5 No/Was (Substitute)
Value Description I Broadcast to initiator A Broadcast to approver							
I Broadcast to initiator A Broadcast to initiator A Broadcast to approver	1011	MessageEventSource	Y	1	78	char	Receiver of a message.
A Broadcast to approver String							Value Description
25171 NoBasketRootParty-GrpsBC Y 1 79 Counter Number of Basket Root Parties 1889 NoInstrmtMatchSides Y 1 80 Counter Number of instrument match sides 25168 BasketTradeReport-Text N 20 81 Fixed String User defined text message field Valid characters: \x01-\x7E 571 TradeReportID N 20 101 Fixed String User defined transaction ID. Part the TES response and TES broadcas							I Broadcast to initiator
25171 GrpsBC Y 1 79 Counter Number of Basket Root Parties							A Broadcast to approver
25171 GrpsBC Y 1 79 Counter Number of Basket Root Parties		No Rasket Root Party					
1889 NoInstrmtMatchSides Y 1 80 Counter Number of instrument match sides 25168 BasketTradeReport-Text N 20 81 Fixed String User defined text message field Valid characters: \x01-\x7E 571 TradeReportID N 20 101 Fixed String User defined transaction ID. Part the TES response and TES broadcas	25171	_	Y	1	79	Counter	Number of Basket Root Parties
Text N 20 81 Fixed String User defined text message field Valid characters: \x01-\x7E 571 TradeReportID N 20 101 Fixed String User defined transaction ID. Part the TES response and TES broadcas	1889		Y	1	80	Counter	Number of instrument match sides
TradeReportID	25169	BasketTradeReport-	NI	20	Ω1	Fixed String	User defined text message field
571 TradeReportID N 20 101 Fixed String User defined transaction ID. Part the TES response and TES broadcast	23100	Text	IN	20	01	I IVER ORITING	
the TES response and TES broadcas	571	TradeReportID	N	20	101	Fixed String	, , ,
						2	the TES response and TES broadcast.
							· ·
39070 Pad7 U 7 121 Fixed String not used	39070	Pad7	U	7	121	Fixed String	, ,
<pre><basketrootpartygrp></basketrootpartygrp></pre> Cardinality: 3-3, Record counted	<basket< td=""><td>tRootPartyGrp></td><td></td><td></td><td>·</td><td>·</td><td>Cardinality: 3-3, Record counter:</td></basket<>	tRootPartyGrp>			·	·	Cardinality: 3-3, Record counter:
NoBasketRootPartyGrpsBC							NoBasketRootPartyGrpsBC

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1122	>RootPartySub-	Y	2	128	unsigned int	RootParty sub-type
	IDType				_	Value Description
						4001 Buyer
						4002 Seller
						4003 Broker
						Lives Broke.
22417	>RootPartyContra-	Υ	5	130	Fixed String	The identifier of the member counter-
	Firm	-				party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Y	6	135	Fixed String	The identifier of the trader counter-
22431	Trader	!	U	133	Tixed String	party.
						Valid characters: A-Z, 0-9, \x20
25152	>BasketSideTrade-				F: 16.1	
26162	ReportID	N	20	141	Fixed String	User defined Basket trade ID
39070	>Pad7	U	7	161	Fixed String	Valid characters: \x01-\x7E
	tMatchSideGrp>	0		101	Tixed String	Cardinality: 1-199, Record counter:
\III3LIIII	tiviate ii Side Grp/					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 con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
						end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at
						Market [mandatory].
2489	>PackageID	Y	4	32	unsigned int	Identifier for a T7 Entry Service trade
	S C 1 M . 1 .					i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	36	signed int	Product ID
1008	>SideTrdSubTyp	Y	2	40	unsigned int	Sub-type of a trade type
	, side indudinyp	'	_		2	
						Value Description
						2001 Block Trade
						2004 Trade at Market

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	>ProductComplex	Y	1	42	unsigned int	This field qualifies an instrument type
						on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	43	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	44	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	N	1	45	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
28583	>TradeReportText	N	20	46	Fixed String	User defined TES ID.
20303	> Traderreport Text	IN	20	40	Tixed String	Valid characters: \x01-\x7E
39060	>Pad6	U	6	66	Fixed String	not used
	tSideAllocGrp>	_			6	Cardinality: 1-398, Record counter:
	,					NoBasketSideAlloc
80	>AllocQty	Υ	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						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-
23100	/ manminatellaluelD	'		13	unsigned int	SideGrp and BasketSideAllocGrp
						Statistic Publicity and Publicity

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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
						6 Pending Execution
						7 Pending Reversal
						8 Side Approved Reversal
						9 Reversed
						10 Cancelled Reversal
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	22	Fixed String	Owning user name.
	Trader				9	Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used

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14.4 Approve Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<messageheaderout></messageheaderout>							
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.	
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10627 (Trade-MatchReport, MsgType = DC)	
39020	Pad2	U	2	6	Fixed String	not used	
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway	
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.	
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.	
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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=""></message>							
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID	
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.	

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade.
						Value Description
						1010 Basket of Equity Total Re-
						1011 Equity Bespoke Baskets
						1011 Equity Despoke Baskets
25169	NoBasketSideAlloc	Υ	2	70	Counter	Number of trade match sides
856	TradeReportType	Υ	1	72	unsigned int	Type of Trade Report
						Value Description
						2 Accept
	D 1 - T 1 D					
25173	BasketTradeReport- Type	Y	1	73	unsigned int	Basket operation
	,					Value Description
						0 Submit
						4 Addendum
						5 No/Was (Substitute)
1011	MessageEventSource	Y	1	74	char	Receiver of a message.
						Value Description
						A Broadcast to approver
25165	NoBasketRootParty- Grps	Y	1	75	Counter	Number of Basket Root Parties
20007	PartyIDEnteringFirm	Υ	1	76	unsigned int	Entering Entity ID.
						Value Description
						1 Participant
						2 Market Supervision
22036	PartyEnteringTrader	Y	6	77	Fixed String	The entering user
						Valid characters: A-Z, 0-9, \x20
25168	BasketTradeReport-	N	20	83	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E
571	TradeReportID	N	20	103	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39050	Pad5	U	5	123	Fixed String	not used
<baske< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 2-2, Record counter: NoBasketRootPartyGrps</td></baske<>	tRootPartyGrp>					Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySub- IDType	Y	2	128	unsigned int	RootParty sub-type Value Description 4001 Buyer 4002 Seller 4003 Broker
22417	>RootPartyContra- Firm	Y	5	130	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra- Trader	Y	6	135	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade- ReportID	N	20	141	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39070	>Pad7	U	7	161	Fixed String	not used
<baske< td=""><td>tSideAllocExtBCGrp></td><td>Cardinality: 1-398, Record counter: NoBasketSideAlloc</td></baske<>	tSideAllocExtBCGrp>	Cardinality: 1-398, Record counter: NoBasketSideAlloc				
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.
48	>SecurityID	Υ	8	8	signed int	Instrument identifier.
31	>LastPx	Y	8	16	PriceType	Price of this fill.
483	>TransBkdTime	N	8	24	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
2589	>RelatedClosePrice	N	8	32	floatDecimal6	User defined index price.\newline To be set for TrdType (1004) Trade at Market [mandatory].
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	44	signed int	Product ID
70	>AllocID	Υ	4	48	unsigned int	Unique identifier for a TES Trade side.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1008	>SideTrdSubTyp	Υ	2	52	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
803	>PartySubIDType	Y	2	54	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	56	unsigned int	Side of the order.
54	>Side	Ť	1	50	unsigned int	
						Value Description
						1 Buy
						2 Sell
77	>PositionEffect	Υ	1	57	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
25163	>EffectOnBasket	N	1	58	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume
1015	> Totalin of a society	Y	1	59	unaismad int	This field designates if the trader is
1815	>TradingCapacity	ı	1	39	unsigned int	This field designates if the trader is acting in the capacity of agent, trad-
						ing for its own account or acting as a
						market maker.
						Value Description
						1 Customer (Agency)
						5 Principal (Proprietary)
						6 Market Maker
1840	>TradeAllocStatus	Y	1	60	unsigned int	Status of an allocation in a T7 Entry
						Service trade.
						Value Description
						2 Approved

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1227 ProductComplex Y 1 61 unsigned int This field qualifies an instrument type on T7. Value Description 1 Simple instrument	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Value Description 1 Simple instrument 1 Si	1227	>ProductComplex	Υ	1	61	unsigned int	This field qualifies an instrument type
1 Simple instrument 1							on T7.
StradePublish-Indicator							Value Description
Indicator							1 Simple instrument
Indicator							
Indicator Via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade 22012 PartyExecuting-	1390	>TradePublish-	Y	1	62	unsigned int	Indicates if a trade should be reported
Value Description		Indicator		_		anaigna mi	·
22001 PartyExecutingFirm Y S G3 Fixed String Owning business unit name. Valid characters: A-Z, 0-9, \x20							
22001 Publish Trade							
22001 PartyExecutingFirm Y 5 63 Fixed String Owning business unit name. Valid characters: A-Z, 0-9, \x20							
Valid characters: A-Z, 0-9, \x20							1 Publish Trade
Valid characters: A-Z, 0-9, \x20	22001	>PartvExecutingFirm	Υ	5	63	Fixed String	Owning business unit name.
22012 PartyExecuting-Trader							
Trader N Trader N Trader N Trader N Trader N Trader N Trader Trader Trader N Trader N Trader Trader N Trader Trader Trader N Trader N Trader Trader Trader Trader N Trader Trader Trader Trader Trader Trader Trader Trader Trader N Trader Trader	00010	>PartyExecuting-	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	_	60	F: 1.C: :	
1 >Account N 2 74 Fixed String Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x49, \x40, \x50, \x52 25007 >FreeText1 N 12 76 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 88 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,	22012		Y	6	68	Fixed String	
sitions on. Valid characters: 1-9, \x41, \x47, \x49, \x49, \x4D, \x50, \x52 25007 > FreeText1 N 12 76 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 88 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,	1	. A I	NI NI	2	74	Fired Chrises	,
Valid characters: 1-9, \x41, \x47, \x49, \x49, \x40, \x50, \x52 25007 >FreeText1 N 12 76 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 88 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,	1	>Account	IN	2	/4	Fixed String	
\times \text{\chi_x49, \x4D, \x50, \x52} \\ \text{25007} > FreeText1 \text{N} \text{12} \text{76} \text{Fixed String} \text{First free-format text field for trader-specific or customer-related comments.} \text{Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E} \\ \text{25008} > FreeText2 \text{N} \text{12} \text{88} \text{Fixed String} \text{Second free-format text field for trader-specific or customer-related comments.} \text{Will not be forwarded to CCP for cash markets.} Valid characters: \x20, \x23-\x25, \x25, \x25, \x26, \x26							
25007 >FreeText1							, , ,
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 88 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,	25007	~FreeText1	N	12	76	Fixed String	, , , ,
ments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25008 >FreeText2 N 12 88 Fixed String Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25,	25001	>TTEE TEXTI	'	12	10	Tixed String	
Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E 25008 >FreeText2 N 12 88 Fixed String Second free-format text field for trader-specific or customer-related comments. 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 \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\							
\times \sqrt{x5F, \x61-\x7B, \x7D, \x7E} \rightarrow \rightarrow \frac{12}{88} \text{Fixed String} \text{Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. \text{Valid characters: \x20, \x23-\x25,}							, , ,
trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25,							
comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25,	25008	>FreeText2	N	12	88	Fixed String	Second free-format text field for
CCP for cash markets. Valid characters: \x20, \x23-\x25,							trader-specific or customer-related
Valid characters: \x20, \x23-\x25,							comments. Will not be forwarded to
							CCP for cash markets.
\x28-\x2A, \x2C-\x3B, \x3F, \x41-							Valid characters: $\x20$, $\x23-\x25$,
							\x28-\x2A, \x2C-\x3B, \x3F, \x41-
\x5F, \x61-\x7B, \x7D, \x7E							\x5F, \x61-\x7B, \x7D, \x7E
25009 > FreeText3 N 12 100 Fixed String Third free-format text field for trader-	25009	>FreeText3	N	12	100	Fixed String	
specific or customer-related com-							specific or customer-related com-
ments.							
Valid characters: \x20, \x23-\x25,							, , ,
\x28-\x2A, \x2C-\x3B, \x3F, \x41-							
\x5F, \x61-\x7B, \x7D, \x7E		D . IDT ! !!					\x5F, \x61-\x7B, \x7D, \x7E
PartyIDTakeUp-	20096		N	5	112	Fixed String	Take-up Member Short Name.
		TradingFirm					Valid characters: A-Z, 0-9, \x20

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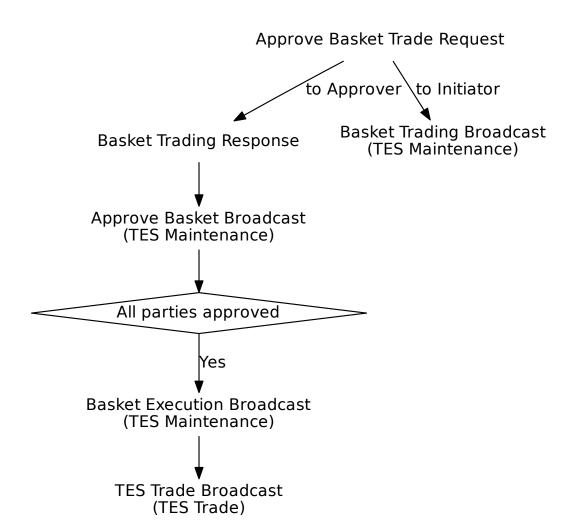
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	>PartyIDOrder- OriginationFirm	N	7	117	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	124	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20038	>PartyIDPosition- Account	N	32	133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

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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	<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: 10623 (Trade-					
						MatchReport, MsgType = DC)					
25028	NetworkMsgID	U	8	6	Fixed String	not used					
39020	Pad2	U	2	14	Fixed String	not used					
< Reque	stHeader>										

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50	SenderSubID	Υ	4	20	unsigned int	User ID.
< Messa	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
25169	NoBasketSideAlloc	Y	2	42	Counter	Number of trade match sides
828	TrdType	Y	2	44	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
						1011 Equity Bespoke Baskets
856	TradeReportType	Y	1	46	unsigned int	Type of Trade Report
						Value Description
						2 Accept
25168	BasketTradeReport-	N	20	47	Fixed String	User defined text message field
25100	Text	I I V	20	71	Tixed String	Valid characters: \x01-\x7E
571	TradeReportID	N	20	67	Fixed String	User defined transaction ID. Part of
0,1	Traderreportio	''			i med String	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
	BasketSideTrade-					, ,
26162	ReportID	N	20	87	Fixed String	User defined Basket trade ID
0637				1.5-	F: 10 :	Valid characters: \x01-\x7E
39050	Pad5	U	5	107	Fixed String	not used
<baske< td=""><td>tSideAllocExtGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-398, Record counter:</td></baske<>	tSideAllocExtGrp>					Cardinality: 1-398, Record counter:
- :			_	.		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	>PartyIDClientID	N	8	120	unsigned int	Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyIdInvestment- DecisionMaker	N	8	128	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	Z	8	136	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
2489	>PackageID	Y	4	144	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	148	signed int	Product ID
70	>AllocID	Y	4	152	unsigned int	Unique identifier for a TES Trade side.
54	>Side	Y	1	156	unsigned int	Side of the order. 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 Market Maker
23002	>OrderAttribute- LiquidityProvision	Y	1	159	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	Y	1	160	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	161	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value Description 22 Algo 24 Human/Natural person

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23003	>OrderAttributeRisk-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
1724	>OrderOrigination	N	1	163	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer
22001	>PartyExecutingFirm	Y	5	164	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting- Trader	Y	6	169	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
1	>Account	N	2	175	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x40, \x50, \x52
25007	>FreeText1	N	12	177	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	189	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	>FreeText3	N	12	201	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20096	>PartyIDTakeUp- TradingFirm	N	5	213	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	>PartyIDOrder- OriginationFirm	N	7	218	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	225	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20038	>PartyIDPosition- Account	N	32	234	Fixed String	'Flexible Account' information. Valid characters: $\x20$, $\x30$ - $\x39$, $\x41$ - $\x5A$
20075	>PartyIDLocationID	N	2	266	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E
1031	>CustOrderHandling- Inst	N	1	268	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	269	Fixed String	This field is used to provide addi-
						tional regulatory information (accord-
						ing to respective rules \& regs, circu-
						lars and/or bilateral coordination be-
						tween participant and Trading Surveil-
						lance Office).
						Valid characters: $\xspace \times 20$, $\xspace \times 22-\xspace \times 7B$,
						\x7D, \x7E
39070	>Pad7	U	7	289	Fixed String	not used

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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>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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.

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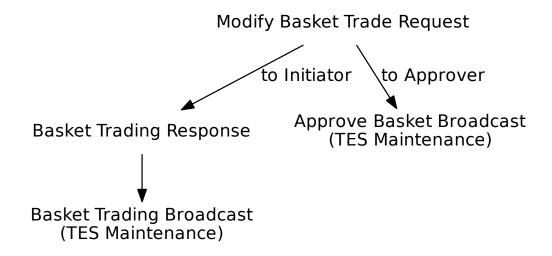
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Υ	4	56	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Υ	4	60	signed int	Product identifier.
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
						1011 Equity Bespoke Baskets
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report
						Value Description
						2 Accept
1889	NoInstrmtMatchSides	Υ	1	71	Counter	Number of instrument match sides
1011	MessageEventSource	Y	1	72	char	Receiver of a message.
						Value Description
						A Broadcast to approver
26162	BasketSideTrade-	N	20	73	Fixed String	User defined Basket trade ID
	ReportID				3	Valid characters: \x01-\x7E
39030	Pad3	U	3	93	Fixed String	not used
<baske:< td=""><td>tExecGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-199, Record counter:</td></baske:<>	tExecGrp>					Cardinality: 1-199, Record counter:
						NoInstrmtMatchSides
2489	>PackageID	Υ	4	96	unsigned int	Identifier for a T7 Entry Service trade
						i.e. TES trade ID.
1898	>SideMarket-	Y	4	100	signed int	Product ID
1090	SegmentID	<u> </u>		100	signed int	Troduct 1D
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

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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,< td=""><td>geHeaderIn></td><td></td><td></td><td></td><td></td><td></td></messa,<>	geHeaderIn>					
9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10621 (Trade-
						MatchReport,MsgType=DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<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>					
25161	${\sf BasketTrdMatchID}$	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a
						Basket transaction
1300	MarketSegmentID	Υ	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonthYear	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	48	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
						1011 Equity Bespoke Baskets
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report
						Value Description
						5 No/Was (Replaced)
	NoBasketRootParty-					
25165	Grps	Y	1	53	Counter	Number of Basket Root Parties
1889	NoInstrmtMatchSides	Y	1	54	Counter	Number of instrument match sides
25168	BasketTradeReport-	N	20	55	Fixed String	User defined text message field
	Text					Valid characters: \x01-\x7E
571	TradeReportID	N	20	75	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39000	Pad1	U	1	95	Fixed String	not used
<basket< td=""><td>tRootPartyGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 2-2, Record counter: NoBasketRootPartyGrps</td></basket<>	tRootPartyGrp>					Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySub-	Υ	2	96	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
22417	>RootPartyContra-	Y	5	98	Fixed String	The identifier of the member counter-
	Firm				9	party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Υ	6	103	Fixed String	The identifier of the trader counter-
22431	Trader	'	O	105	Tixed String	party.
						Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-	N	20	109	Fixed String	User defined Basket trade ID
20102	ReportID		20	103	i maa otiilig	Valid characters: \x01-\x7E
39070	>Pad7	U	7	129	Fixed String	not used
<instrm< td=""><td>ntMatchSideGrp></td><td></td><td></td><td>1</td><td>-</td><td>Cardinality: 1-199, Record counter:</td></instrm<>	ntMatchSideGrp>			1	-	Cardinality: 1-199, Record counter:
						NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.\newline To be set for TrdType (1004) Trade at Market [mandatory].
2489	>PackageID	N	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1898	>SideMarket- SegmentID	Y	4	36	signed int	Product ID
1008	>SideTrdSubTyp	Y	2	40	unsigned int	Sub-type of a trade type Value Description 2001 Block Trade 2004 Trade at Market
1227	>ProductComplex	Y	1	42	unsigned int	This field qualifies an instrument type on T7. Value Description 1 Simple instrument
1390	>TradePublish- Indicator	Y	1	43	unsigned int	Indicates if a trade should be reported via the market reporting service. Value Description 0 Do Not Publish Trade 1 Publish Trade
25166	>InstrmtMatchSideID	Y	1	44	unsigned int	ID to map element of InstrmtMatch- SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	N	1	45	unsigned int	Transaction effect on a basket Value Description 1 Add volume 2 Remove volume
28583	>TradeReportText	N	20	46	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
39060 <baske< td=""><td>>Pad6 tSideAllocGrp></td><td>U</td><td>6</td><td>66</td><td>Fixed String</td><td>not used Cardinality: 1-398, Record counter: NoBasketSideAlloc</td></baske<>	>Pad6 tSideAllocGrp>	U	6	66	Fixed String	not used Cardinality: 1-398, Record counter: NoBasketSideAlloc

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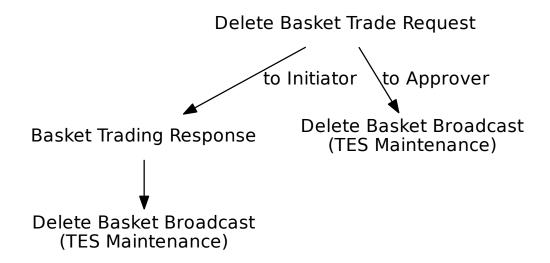
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	N	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						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	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	'	J		. ixed String	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	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: 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>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>					
25161	${\sf BasketTrdMatchID}$	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.

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

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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	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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.

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1300 MarketSegmentID	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Basket transaction 28899 BasketProfileID N 4 64 unsigned int ID of the Basket of Equity Total Return Futures (TrdType(828)=1010) 828 TrdType Y 2 68 unsigned int Type of Basket trade. Value Description 1010 Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets 285 DeleteReason Y 1 70 unsigned int Reason for deletion. Value Description 100 Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled by user action 106 Compression cancelled by user action 107 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description 1 Broadcast to initiator 1 1 Broadcast to initiator	1300	MarketSegmentID	Υ	4	56	signed int	Product identifier.
Basket Profile D N 4 64 unsigned int ID of the Basket profile, applicable only for Basket of Equity Total Return Futures (TrdType(828)=1010)	25167	BasketExecID	Υ	4	60	unsigned int	System generated transaction ID for a
only for Basket of Equity Total Return Futures (TrdType(828)=1010) 828 TrdType Y 2 68 unsigned int Value Description 1010 Basket of Equity Total Return Futures (TrdType(828)=1010) 1011 Equity Bespoke Baskets 285 DeleteReason Y 1 70 unsigned int Reason for deletion. Value Description 100 Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by a pretrade risk event 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description 1 Broadcast to initiator							Basket transaction
Futures(TrdType(828)=1010) 828 TrdType Y 2 68 unsigned int Type of Basket trade. Value Description Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets 285 DeleteReason Y 1 70 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 instrument expiration Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator	28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable
TrdType Y 2 68 Unsigned int Type of Basket trade. Value Description 1010 Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets Property 1011 Propert							only for Basket of Equity Total Return
Value Description 1010 Basket of Equity Total Return Futures 1011 Equity Bespoke Baskets							Futures(TrdType(828)=1010)
285 DeleteReason Y 1 70 Unsigned int Reason for deletion.	828	TrdType	Y	2	68	unsigned int	Type of Basket trade.
285 DeleteReason Y 1 70 unsigned int Reason for deletion. Value Description Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by Trading stop 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description 1 Broadcast to initiator							Value Description
285 DeleteReason Y 1 70 Unsigned int Reason for deletion. Value Description							1010 Basket of Equity Total Re-
DeleteReason Y 1 70 Unsigned int Reason for deletion. Value Description 100 Deletion via the TES Delete Request Automatic deletion due to instrument expiration Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by Trading stop 106 Deletion caused by Trading stop 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 101 MessageEventSource Y 1 The char Receiver of a message. Value Description Broadcast to initiator							turn Futures
Value Description 100 Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by Trading stop 106 Suspension of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled 109 Amendment cancelled 109 Amendment Compression cancelled by service provider 111 Compression cancelled by service provider 111 Compression Compre							1011 Equity Bespoke Baskets
Value Description 100 Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion caused by Trading stop 106 Suspension of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled 109 Amendment cancelled 109 Amendment Compression cancelled by service provider 111 Compression cancelled by service provider 111 Compression Compre							
100 Deletion via the TES Delete Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled 109 User action 110 Compression cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by System 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator 1012 Description 1 Broadcast to initiator 1013 1014 1015	285	DeleteReason	Y	1	70	unsigned int	Reason for deletion.
100 Request 101 Automatic deletion due to 102 Automatic deletion due to 103 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator 102 Description 1 Broadcast to initiator 103 Description 1 Broadcast to initiator 104 Description 1 Broadcast to initiator 104 Description 1 Broadcast to initiator 105 Deletion caused by Clearing/Risk stop 103 Deletion caused by Trading stop 105 Deletion caused by Trading stop 105 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 User action 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 User action 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 User action 107 User action 108 Deletion caused by Trading stop 105 Deletion caused by Trading stop 1							Value Description
Request 101 Automatic deletion due to TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by service provider 111 NessageEventSource Y 1 71 char Receiver of a message. Value Description Broadcast to initiator							Deletion via the TES Delete
TES Activity State Change 102							Request
TES Activity State Change 102 Automatic deletion due to instrument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled by user action 109 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							101 Automatic deletion due to
strument expiration 103 Strument expiration 104 Deletion caused by Clearing/Risk stop 105 Deletion caused by Trading stop 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 101 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							TES Activity State Change
strument expiration 103 Deletion caused by Clearing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretraderisk event 108 Basket amendment cancelled by user action 109 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							102
103 ing/Risk stop 104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 71 71 71 71 71							
104 Deletion caused by Trading stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 char Receiver of a message. Value Description I Broadcast to initiator							103
104 stop 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator 105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled by user action 109 user action 109 user action 109 Compression cancelled by service provider 111 Char Receiver of a message. Value Description 100 Broadcast to initiator 100 100 Broadcast to initiator 100 100 Broadcast to initiator 100 Broadcast to initiator 100 Broadcast to initiator 100 Broadcast to initiator 100							
105 Deletion of Instrument 106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							104
106 Suspension of Instrument 107 Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 User action 100 Compression cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							
Deletion caused by a pretrade risk event 108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							
107 trade risk event 108 Basket amendment cancelled 109							
108 Basket amendment cancelled 109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							10/
109 Amendment cancelled by user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							
109 user action 110 Compression cancelled by service provider 111 Compression cancelled by system 1011 MessageEventSource Y 1 71 char Receiver of a message. Value Description I Broadcast to initiator							
10 Compression cancelled by service provider 111 Compression cancelled by service provider 111 ReseaseEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							109
1011 MessageEventSource Y 1 71 char Receiver of a message. Value Description I Broadcast to initiator							
1011 MessageEventSource Y 1 71 Char Receiver of a message. Value Description I Broadcast to initiator							110
1011 MessageEventSource Y 1 71 char Receiver of a message. Value Description I Broadcast to initiator							
1011 MessageEventSource Y 1 71 char Receiver of a message. Value Description I Broadcast to initiator							111
Value Description I Broadcast to initiator							System
Value Description I Broadcast to initiator	1011	MessageEventSource	Y	1	71	char	Receiver of a message.
I Broadcast to initiator							
							<u>'</u>
// Dioaccast to approver							
							71 Dioadcast to approver

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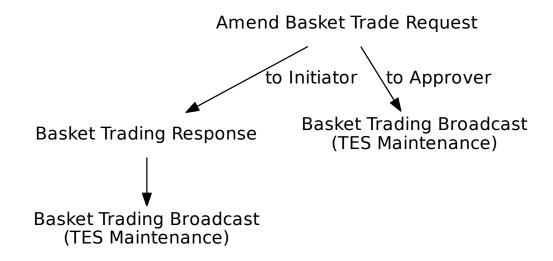
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	72	Fixed String	User defined transaction ID. Part of
						the TES response and TES broadcast.
						Valid characters: \x01-\x7E
39040	Pad4	U	4	92	Fixed String	not used

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14.10 Amend Basket Trade Request

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



1/</th <th></th> <th>ricq u</th> <th>Len</th> <th>Ofs</th> <th>Data Type</th> <th>Description</th>		ricq u	Len	Ofs	Data Type	Description
< iviessage	eHeaderIn>					
9 B	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
						cluding this field.
28500 T	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
						sage layout. Value: 10629 (Trade-
						MatchReport,MsgType=DC)
25028 N	NetworkMsgID	U	8	6	Fixed String	not used
39020 P	Pad2	U	2	14	Fixed String	not used
< Request I	:Header>	,				
34 N	MsgSeqNum	Υ	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
50 S	SenderSubID	Υ	4	20	unsigned int	User ID.
< Message	e Body>	,				
25161 B	Basket Trd Match ID	Υ	8	24	unsigned int	System defined Basket ID
25167 B	BasketExecID	Υ	4	32	unsigned int	System generated transaction ID for a
						Basket transaction
1300 M	MarketSegmentID	Υ	4	36	signed int	Product identifier.
200 N	MaturityMonthYear	Υ	4	40	LocalMonthYear	Month year code for expiry YYYYMM
28899 B	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable
						only for Basket of Equity Total Return
						Futures(TrdType(828)=1010)

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Υ	2	48	unsigned int	Type of Basket trade.
						Value Description
						Basket of Equity Total Re-
						1010 turn Futures
						1011 Equity Bespoke Baskets
25160						N. I. G. I. I. I.
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report
						Value Description
						0 Submit
	BasketTradeReport-					
25173	Туре	Y	1	53	unsigned int	Basket operation
						Value Description
						4 Addendum
						5 No/Was (Substitute)
	NoBasketRootParty-					
25165	Grps	Y	1	54	Counter	Number of Basket Root Parties
1889	NoInstrmtMatchSides	Y	1	55	Counter	Number of instrument match sides
05160	BasketTradeReport-	N	20	F.6	Fired States	Harrida Grand Assault Institute of Cold
25168	Text	IN	20	56	Fixed String	User defined text message field Valid characters: \x01-\x7E
571	TradeReportID	N	20	76	Fixed String	User defined transaction ID. Part of
0.1	Traderreportib				i ixed ouring	the TES response and TES broadcast.
						Valid characters: \x01-\x7E
<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-	Y	2	96	unsigned int	RootParty sub-type
	IDType					Value Description
						4001 Buyer
						4002 Seller
22417	>RootPartyContra-	Y	5	98	Fixed String	The identifier of the member counter-
	Firm					party institution.
						Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-	Y	6	103	Fixed String	The identifier of the trader counter-
	Trader	'			i izou otiliig	party.
						Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-	N1	20	100	Eived Ctuin -	
26162	ReportID	N	20	109	Fixed String	User defined Basket trade ID Valid characters: \v01-\v7E
						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>ntMatchSideGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-199, Record counter:</td></instrm<>	ntMatchSideGrp>					Cardinality: 1-199, Record counter:
						NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time
						when an Off-Book trade was con-
						cluded outside the T7 System. There
						is a market specific validation of Time
						of Commencement by the T7 back-
2500	D. I IGI D. I	N.I		0.4	(I .D . IC	end.
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price.\newline To
						be set for TrdType (1004) Trade at Market [mandatory].
2489	>PackageID	U	4	32	unsigned int	not used
2409	>SideMarket-	0	-	32	unsigned int	not used
1898	SegmentID	Y	4	36	signed int	Product ID
1008	>SideTrdSubTyp	Y	2	40	unsigned int	Sub-type of a trade type
						Value Description
						2001 Block Trade
						2004 Trade at Market
1007	5 1 6		-	40		T1: 6:11 16
1227	>ProductComplex	Y	1	42	unsigned int	This field qualifies an instrument type on T7.
						Value Description
						1 Simple instrument
1390	>TradePublish-	Y	1	43	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
						1 I ublish frade
25166	>InstrmtMatchSideID	Υ	1	44	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
25163	>EffectOnBasket	N	1	45	unsigned int	Transaction effect on a basket
						Value Description
						1 Add volume
						2 Remove volume

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28583	>TradeReportText	N	20	46	Fixed String	User defined TES ID.
						Valid characters: \x01-\x7E
39060	>Pad6	U	6	66	Fixed String	not used
<baske< td=""><td>tSideAllocGrp></td><td></td><td></td><td></td><td></td><td>Cardinality: 1-398, Record counter:</td></baske<>	tSideAllocGrp>					Cardinality: 1-398, Record counter:
						NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side
						in the TES trade.
467	>IndividualAllocID	U	4	8	unsigned int	not used
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type
						Value Description
						14001 Buyer
						14002 Seller
54	>Side	Y	1	14	unsigned int	Side of the order.
						Value Description
						1 Buy
						2 Sell
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatch-
						SideGrp and BasketSideAllocGrp
1840	>TradeAllocStatus	U	1	16	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name.
						Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-	Y	6	22	Fixed String	Owning user name.
22012	Trader	'	J		. ixea String	Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used

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15 Other

15.1 Trade Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	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: 10500 (Trade-CaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					
48	SecurityID	Υ	8	40	signed int	Instrument identifier.
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original T7
						strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40)
						is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	64	PriceType	Price of this fill.
32	LastQty	Y	8	72	Qty	Quantity executed in this fill.
28585	SideLastPx	N	8	80	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	88	Qty	Fill quantity for the original T7 strat-
						egy.
1596	ClearingTradePrice	N	8	96	PriceType	Price in clearing notation which can
						be preliminary or final depending on
						TradeReportType (856).
28736	ClearingTradeQty	N	8	104	Qty	Quantity in clearing notation.
60	TransactTime	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-
						vided in the trade notification.
151	LeavesQty	N	8	136	Qty	Remaining quantity of the order at the
						time of the execution.If the order has
						been executed partially this field con-
						tains the non-executed quantity.A re-
						maining size of 0 indicates that the
						order is fully matched or no longer ac-
	2 2					tive.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an or-
00.400	D . D . 15 611 . 15	N.	-	150		der.
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3
						(Section A))used to identify the client
						of an order for agent account of the
						member or participant of the trading
						venue.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	J	N	8	160	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootParty- IDInvestmentDecision- Maker	N	8	168	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
1003	TradelD	Y	4	176	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1126	OrigTradelD	Z	4	180	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootParty- IDExecutingUnit	Υ	4	184	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	188	unsigned int	Session ID.
20412	RootParty- IDExecutingTrader	N	4	192	unsigned int	Owning User ID.
25026	RootPartyIDClearing- Unit	Y	4	196	unsigned int	Clearing Business Unit ID.
1300	MarketSegmentID	Υ	4	200	signed int	Product identifier.
1649	RelatedSymbol	N	4	204	signed int	Product identifier of the original T7 strategy.
1506	SideTradeID	Y	4	208	unsigned int	Private trade identifier of an order or quote match step.
28582	MatchDate	Υ	4	212	LocalMktDate	Business day of the match event.
880	TrdMatchID	Y	4	216	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1851	StrategyLinkID	N	4	220	unsigned int	Identifier that links all trades resulting from a match step of a strategy order.
748	TotNumTradeReports	N	4	224	signed int	Number of leg executions of the original strategy order.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
442	MultiLegReporting- Type	N	1	228	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument.
						Value Description 1 Single instrument 2 Complex instrument
856	TradeReportType	Y	1	229	unsigned int	Identifies the type of trade notification. 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

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
574	MatchType	N	1	252	unsigned int	The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision Value Description Confirmed Trade Report (re- 3 porting from recognized markets) 4 Auto-match incoming order 5 Cross Auction 7 Call Auction 11 Auto match resting order 13 Liquidity Improvement Cross
28610	MatchSubType	N	1	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

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or other Value Description	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1 Added liquidity (passive) Removed liquidity (aggressive, includes triggered orders) 4 Auction (includes VDO matching at midpoint)	1444	SideLiquidityInd	N	1	255	unsigned int	
Removed liquidity (aggressive, includes triggered orders) Auction (includes VDO matching at midpoint)							
2 sive, includes triggered orders) 4 Auction (includes VDO matching at midpoint) 1815 TradingCapacity Y 1 256 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 Market Maker 1724 OrderOrigination N 1 257 unsigned int Order Origination, MiFID field - to in dicate order received from a direct access or sponsored access customer Value Description 5 Order received from a direct access or sponsored access customer Value Description 1 Undication as to whether an order is submitted to a Trading Venue as par of a market making strategy. Value Description 1 Liquidity provision							
1815 TradingCapacity Y 1 256 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 Market Maker 1724 OrderOrigination N 1 257 unsigned int Order Origination, MiFID field - to in dicate order received from a direct access or sponsored access customer Value Description Order received from a direct access customer Value Description Indication as to whether an order is submitted to a Trading Venue as par of a market making strategy. Value Description 1 Liquidity provision							2 sive, includes triggered or-
acting in the capacity of agent, trading for its own account or acting as market maker. Value Description							11 41 ` 11
ing for its own account or acting as market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker	1815	TradingCapacity	Υ	1	256	unsigned int	This field designates if the trader is
Market maker. Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker							acting in the capacity of agent, trad-
Value Description 1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker							ing for its own account or acting as a
1 Customer (Agency) 5 Principal (Proprietary) 6 Market Maker 1724 OrderOrigination N 1 257 unsigned int Order Origination, MiFID field - to in dicate order received from a direct access or sponsored access customer Value Description Order received from a direct access or sponsored access customer Value Description Order received from a direct access customer Indication as to whether an order is submitted to a Trading Venue as par of a market making strategy. Value Description 1 Liquidity provision							market maker.
1724 OrderOrigination							
1724 OrderOrigination N 1 257 unsigned int Order Origination, MiFID field - to in dicate order received from a direct access or sponsored access customer Value Description Order Attribute- LiquidityProvision N 1 258 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							, /
1724 OrderOrigination N 1 257 unsigned int Order Origination, MiFID field - to in dicate order received from a direct access or sponsored access customer Value Description Order Attribute- LiquidityProvision N 1 258 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							
dicate order received from a direct access or sponsored access customer Value Description 5 Order received from a direct access or sponsored access customer Value Description 5 access customer 1 258 unsigned int Indication as to whether an order is submitted to a Trading Venue as par of a market making strategy. Value Description 1 Liquidity provision 2 Liquidity provision 2 Liquidity provision 3 Liquidity provision 4 Liquidity provision 5 Liquidity provision 6 Liquidity provision 6 Liquidity provision 7 Liquidity provision 8 Liquidity provision 8 Liquidity provision 9 Liquidity provis							6 Market Maker
OrderAttribute- LiquidityProvision N 1 258 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	1724	OrderOrigination	N	1	257	unsigned int	Value Description
LiquidityProvision N 1 258 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							5
1 Liquidity provision	23002		N	1	258	unsigned int	
							Value Description
0 No 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	259	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	Executing Trader- Qualifier	N	1	260	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	261	unsigned int	Qualifier for field Partyld-InvestmentDecisionMaker. 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	262	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \times 41, \times 47, \times 49, \times 40, \times 50, \times 52
20438	RootPartyIDPosition- Account	N	32	264	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	N	1	296	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	297	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Value Description W Desk Y Electronic C Vendor-provided Platform billed by Executing Broker Sponsored Access via Exchange API or FIX provided by Executing Broker Premium Algorithmic Trading Provider billed by Executing Broker D Other, including Otherprovided Screen * More values
25007	FreeText1	N	12	298	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	310	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	322	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
1115	OrderCategory	N	1	334	char	Indicates if the trade notification results from an order or quote. Value Description 1 Order 2 Quote
40	OrdType	N	1	335	unsigned int	Order type. Value Description 1 Market 2 Limit
28587	RelatedProduct-Complex	N	1	336	unsigned int	Instrument type of the orginal T7 strategy. Value Description 2 Standard Option Strategy Non-Standard Option Strategy 4 Volatility Strategy 5 Futures Spread 6 Inter-Product Spread 7 Standard Future Strategy 8 Pack and Bundle 9 Strip
28586	OrderSide	N	1	337	unsigned int	Side of the order in the original T7 strategy. Value Description 1 Buy 2 Sell
22421	RootPartyClearing- Organization	Y	4	338	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22401	RootPartyExecuting- Firm	Y	5	342	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting- Trader	N	6	347	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing- Firm	Y	5	353	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1903	RegulatoryTradeID	N	52	358	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z
20473	RootParty- IDExecutionVenue	N	4	410	Fixed String	Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39020	Pad2	U	2	414	Fixed String	not used

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Derivatives Message Reference							

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15.2 Trade Notification Status

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	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: 10501 (Trading-
						${\sf SessionStatus},\ {\sf MsgType} = {\sf h})$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system
						during broadcast subscription in order
						to link broadcasts to the related sub-
						scription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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		U	7	33	Fixed String	not used
< Messa	ge Body>					

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

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Enhanced Trading Interface
Derivatives Message Reference

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15.3 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
<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: 10307 (Trading-
						${\sf SessionStatus},\ {\sf MsgType} = {\sf h})$
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	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier as-
						signed to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream.
						Value Description
						4 Session Data
						5 Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	57	Fixed String	not used
< Messa	ge Body>					

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

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Enhanced Trading Interface	
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15.4 Mass Cancellation Event

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, 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	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline 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	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
	ge Body>				LITCT	_
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation.
						Value Description
						105 Product State Halt
						106 Product State Holiday
						107 Instrument Suspended
						109 Complex Instrument Deletion
						110 Volatility Interruption
						Product temporarily not
						tradeable
10						
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
						(5)V
						Non-persistent Order (FIX
						value 'Q')
						Persistent and non-persistent 3 orders affected (FIX value 'H
						3 orders affected (FIX value 'H Q')
39020	Pad2	U	2	86	Fixed String	not used

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Derivatives Message Reference							

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15.5 Pre-Trade Risk Limits Definition Request

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

Pre-Trade Risk Limits Definition Request



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderIn>					
9	BodyLen	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-
						${\sf LimitsRequest,\ MsgType} = {\sf CL})$
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
•	stHeader>					
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the
						participant for requests sent to the
						gateway.
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	NoRiskLimitsQty	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 - Special cases: leave empty for delete/reset limit, set 0 for no further trading
1530	>RiskLimitType	Y	1	48	unsigned int	Type of risk limits Value Description 4 Long limit 5 Short limit
39070	>Pad7	U	7	49	Fixed String	not used

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15.6 Pre-Trade Risk Limit Response

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	Y	2	4	unsigned int	Unique identifier for a T7 ETI mes-			
						sage layout. Value: 10313 (PartyRisk-			
						${\sf LimitsReport,\ MsgType} = {\sf CM})$			
39020		U	2	6	Fixed String	not used			
	sponseHeaderME>			Г					
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the			
						gateway			
	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.			
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.			
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a			
						message from the Matching Engine			
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled al-			
						ways by the gateway			
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the			
						participant for requests sent to the			
						gateway.			
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the			
						last fragment (part) of a sequence of			
						messages belonging to one dedicated			
						transaction.			
						Value Description			
						1 Last Message			
39030	Pad3	U	3	53	Fixed String	not used			
	ge Body>								
1667	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport			
1300	MarketSegmentID	Υ	4	64	signed int	Product identifier.			
1669	NoRiskLimits	Υ	1	68	Counter				
1672	PartyDetailStatus	Υ	1	69	unsigned int	Member status.			
	-					Value Description			
						0 Active			
						1 Suspend			

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1533	RiskLimitPlatform	Y	1	70	unsigned int	Scope for Pre-Trade risk limits
						Value Description
						0 On-Book
						1 Off-Book(TES)
22259	PartyDetailExecuting-	Y	5	71	Fixed String	Detail BusinessUnit name
	Unit					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:</td></riskli<>	mitsRptGrp>					Cardinality: 0-64, Record counter:
		ı		I		NoRiskLimits
28777	>RiskLimitQty	N	8	80	Qty	Risk limit quantity
28779	>RiskLimitOpenQty	N	8	88	Qty	Open quantity for orders or TES
	- Dilli in					trades
28780	>RiskLimitNet- PositionQty	N	8	96	Qty	Net position quantity for a requested
	FositionQty					pre-trade risk limit scope
1530	>RiskLimitType	Y	1	104	unsigned int	Type of risk limits
						Value Description
						4 Long limit
						5 Short limit
	D. I.I.					
28776	>RiskLimit-	Y	1	105	unsigned int	Requesting party role for a pre-trade
	RequestingPartyRole					risk limit
						Value Description
						4 requested by Clearing firm
						22 requested by Exchange
						59 requested by Executing firm
	> Diald impit\/:- -ti-					
28778	>RiskLimitViolation- Indicator	N	1	106	unsigned int	Indicator for a pre-trade risk limit vi-
	indicator					olation
						Value Description
						0 No
						1 Yes
00777	Dilli vo	D:		107	F: 10: :	
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
J9020	≥F'dUZ			110	I IVER ORITING	not useu

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15.7 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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15.8 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	<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: 10030 (User-				
						${\sf Notification,\ MsgType} = {\sf CB)}$				
39020	Pad2	U	2	6	Fixed String	not used				
<nrbc< td=""><td>Header></td><td></td><td></td><td></td><td></td><td></td></nrbc<>	Header>									
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by				
						the gateway				
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system				
						during broadcast subscription in order				
						to link broadcasts to the related sub-				
1100		.,				scription.				
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream.				
						Value Description				
						3 Service Availability				
002		Y	1	01		La Partico de la collection de la collec				
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				
	ge Body>									
05000	MatchingEngine-		_	24	I IMU . D .					
25030	TradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote				
	Tue de Managara					Management service.				
25031	TradeManagerTrade-	N	4	28	LocalMktDate	Current business day of Trades ser-				
	Date					vice.				
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmis-				
						sion of Order/Quote Events service.				
25047	T7EntryServiceTrade-	N	4	36	LocalMktDate	Current business day of T7 Entry Ser-				
250-1	Date	'*	г		LocaliviktDate	vice.				

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25049	T7EntryServiceRtm- TradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
25005	MatchingEngine- Status	Y	1	46	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of T7 products. Value 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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15.9 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
	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (User-Notification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<nrbc< td=""><td>Header></td><td>,</td><td></td><td></td><td></td><td></td></nrbc<>	Header>	,				
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream.
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>	1				
25052	Date	N	4	24	LocalMktDate	Business date of the Selective Service for Quote Service.
25051	SelectiveRequestFor- QuoteServiceStatus	Y	1	28	unsigned int	State of the Selective Service for Quote Service. Value Description 0 Unavailable 1 Available

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

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15.10 News

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
< Messa	geHeaderOut>					
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, in-
20500	T 1 15					cluding this field.
28500	TemplateID	Y	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	Outgoing timestamp; filled always by
						the gateway
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	Υ	2	28	unsigned int	Grouping of T7 products.\newline Be-
					-	longs to the scope of Service Availabil-
						ity and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message.
						Value Description
						0 False
						1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream.
						Value Description
						2 News
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the
						last fragment (part) of a sequence of
						messages belonging to one dedicated
						transaction.
						Value Description
						1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	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	Y	256	50	Fixed String	The headline of a News message.
						Valid characters: \x20, \x22-\x7B,
						\x7D, \x7E
39060	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text.
						Valid characters: \x09, \x0A, \x0D,
						\x20-\x7B, \x7D, \x7E

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15.11 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
< 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: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ)
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td>_</td><td></td></rbch<>	leader>				_	
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value Description 0 False 1 True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value Description 6 Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message
39070	Pad7	U	7	33	Fixed String	not used
< Messa	ge Body>					
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail- 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-	Y	9	63	Fixed String	Entering Entity Short Name.
	EnteringFirm					Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-	N	9	72	Fixed String	Clearing Member Short Name.
	ClearingFirm					Valid characters: A-Z, 0-9, \x20
1672	PartyDetailStatus	Y	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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15.12 Party Action Report

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
	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: 10042 (Party-
						${\sf ActionReport,\ MsgType} = {\sf DI)}$
39020	Pad2	U	2	6	Fixed String	not used
<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
						the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number as-
						signed to a non-order related T7 ETI
						data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity 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
20070	D 17	- 11	7	22	E: . I C: :	
39070		U	7	33	Fixed String	not used
	ge Body>		C	40	LITCT:	Turneration timest
	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20812	RequestingParty-IDExecutingTrader	N	4	52	unsigned int	Owning User ID
20059	PartyIDExecutingUnit	Υ	4	56	unsigned int	Business Unit ID.
20012	PartyIDExecuting- Trader	N	4	60	unsigned int	Owning User ID.
20816	RequestingParty-IDExecutingSystem	Y	4	64	unsigned int	System ID. Value Description 2 T7 trading system
1301	MarketID	N	2	68	unsigned int	Market ID. Value Description 1 XEUR 2 XEEE 12 NODX * More values
2329	PartyActionType	Y	1	70	unsigned int	Type of party action report. Value Description 1 Halt trading 2 Reinstate
20807	RequestingParty-IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. Value Description 1 Participant 2 Market Supervision

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15.13 Risk Notification

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

cluding this field. 28500 TemplateID Y 2 4 unsigned int Unique identifier for a T7 ETI mes sage layout. Value: 10033 (PartyRisk LimitsUpdateReport, MsgType = CR) 39020 Pad2 U 2 6 Fixed String not used CRBCHeader> 52 SendingTime Y 8 8 UTCTimestamp Outgoing timestamp; filled always by the gateway	Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
Cluding this field.	< Messa	geHeaderOut>					
28500 TemplateID	9	BodyLen	Υ	4	0	unsigned int	Number of bytes for the message, in-
sage layout. Value: 10033 (PartyRisk LimitsUpdateReport, MsgType = CR 39020 Pad2							cluding this field.
LimitsUpdateReport, MsgType = CR	28500	TemplateID	Υ	2	4	unsigned int	Unique identifier for a T7 ETI mes-
39020 Pad2							sage layout. Value: 10033 (PartyRisk-
SendingTime							${\sf LimitsUpdateReport,MsgType} = {\sf CR)}$
SendingTime	39020	Pad2	U	2	6	Fixed String	not used
the gateway 1181 ApplSeqNum Y 8 16 unsigned int Application sequence number as signed to a non-order related T7 ET data stream. 28727 ApplSubID U 4 24 unsigned int not used Grouping of T7 products.\newline Be longs 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	<rbch< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></rbch<>	leader>					
The content of the	52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by
Signed to a non-order related T7 ET data stream.							,
28727 ApplSubID	1181	ApplSeqNum	Y	8	16	unsigned int	
28727 ApplSubID							
South Partition Partitio							
longs to the scope of Service Availabil ity 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 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						_	
ity and Retransmit requests. 1352 ApplResendFlag Y 1 30 unsigned int Indicates a retransmission message.	5948	PartitionID	Y	2	28	unsigned int	
1352 ApplResendFlag							
Value Description	1250	A 15 151	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \		20		
1180 ApplID Y 1 31 unsigned int Identifier for an ETI data stream. Value Description 6 Risk Control 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	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 6 Risk Control 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							Value Description
1180 ApplID Y 1 31 unsigned int Value Description 6 Risk Control Number 1 32 unsigned int last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message							0 False
Value Description 6 Risk Control 893 LastFragment Y 1 32 unsigned int last fragment (part) of a sequence o messages belonging to one dedicated transaction. Value Description 1 Last Message							1 True
893 LastFragment Y 1 32 unsigned int Indicates whether this message is the last fragment (part) of a sequence o messages belonging to one dedicated transaction. Value Description 1 Last Message	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							Value Description
last fragment (part) of a sequence o messages belonging to one dedicated transaction. Value Description 1 Last Message							6 Risk Control
last fragment (part) of a sequence o messages belonging to one dedicated transaction. Value Description 1 Last Message							
messages belonging to one dedicated transaction. Value Description 1 Last Message	893	LastFragment	Y	1	32	unsigned int	_
transaction. Value Description 1 Last Message							. ,
Value Description 1 Last Message							
1 Last Message							
39070 Pad7 U 7 33 Fixed String not used							1 Last Message
	39070	Pad7	U	7	33	Fixed String	not used
<message body=""></message>							
60 TransactTime Y 8 40 UTCTimestamp Transaction timestamp.			Υ	8	40	UTCTimestamp	Transaction timestamp.
75 TradeDate Y 4 48 LocalMktDate Business date.	75	TradeDate	Y	4	48	LocalMktDate	· ·

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.
20816	RequestingParty-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
						* More values
1324	ListUpdateAction	Υ	1	62	char	Invocation (A = Add) or release (D =
						Delete) of a risk limitation.
						Value Description
						A Add (Invocation)
						D Delete (Release)
1767	RiskLimitAction	N	1	63	unsigned int	Risk protection action.
						Value Description
						0 Queue Inbound
						2 Reject
						4 Warning
22807	RequestingParty- EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name.
						Valid characters: A-Z, 0-9, \x20
22804	RequestingParty- ClearingFirm	N	9	73	Fixed String	Clearing Member Short Name.
39060	Pad6	U	6	82	Fixed String	Valid characters: A-Z, 0-9, \x20 not used
	1. 440				. mea oring	

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15.14 Ping 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: 10320 (Test-
						Request, $MsgType = 1$)
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>					
5948	PartitionID	Y	2	24	unsigned int	Grouping of T7 products.\newline Be-
						longs to the scope of Service Availabil-
						ity and Retransmit requests.
39060	Pad6	U	6	26	Fixed String	not used

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15.15 Ping Response

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	~	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType $= 0$)		
39020	Pad2	U	2	6	Fixed String	not used		
<nrres< td=""><td>sponseHeaderME></td><td>'</td><td></td><td></td><td></td><td></td></nrres<>	sponseHeaderME>	'						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway		
21002	TrdRegTSTimeIn	Υ	8	16	UTCTimestamp	Matching engine in timestamp.		
21003	TrdRegTSTimeOut	Υ	8	24	UTCTimestamp	Matching engine out timestamp.		
7765	Responseln	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine		
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway		
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.		
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value Description 1 Last Message		
39030	Pad3	U	3	53	Fixed String	not used		
< Messa	ge Body>							
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.		

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15.16 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	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: 10032 (ApplicationMessageReport, Msg-Type = BY)
39020	Pad2	U	2	6	Fixed String	not used
<notifh< td=""><td>leader></td><td></td><td></td><td></td><td></td><td></td></notifh<>	leader>					
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
< Messa	ge Body>					
28724	ApplIDStatus	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 instance assigned by the T7 system during broadcast subscription.
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).

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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1355	RefAppIID	Y	1	26	unsigned int	Application identifier of a T7 ETI data
						stream.
						Value Description
						1 Trade
						2 News
						3 Service Availability
						4 Session Data
						5 Listener Data
						6 Risk Control
						7 TES Maintenance
						8 TES Trade
						9 SRQS Maintenance
						10 Service Availability Market
1409	SessionStatus	Y	1	27	unsigned int	Session status.
						Value Description
						0 Session active
						4 Session logout complete
			_			
39040	Pad4	U	4	28	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text.
						Valid characters: $\times 09$, $\times 0A$, $\times 0D$,
						\x20-\x7B, \x7D, \x7E

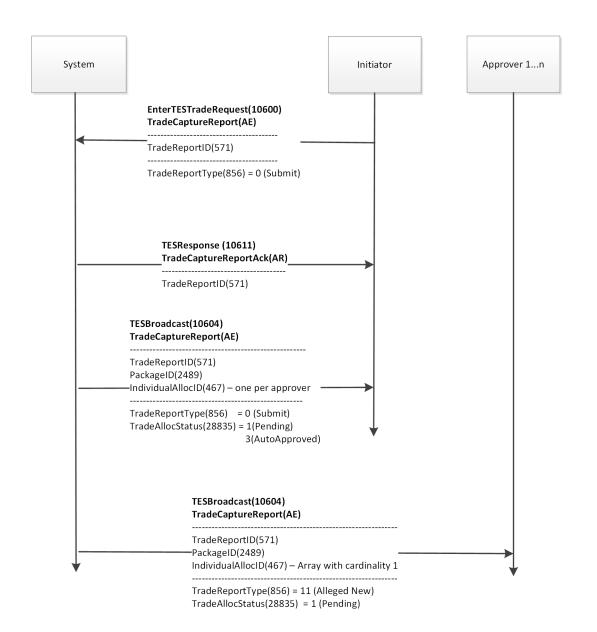
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A Appendix

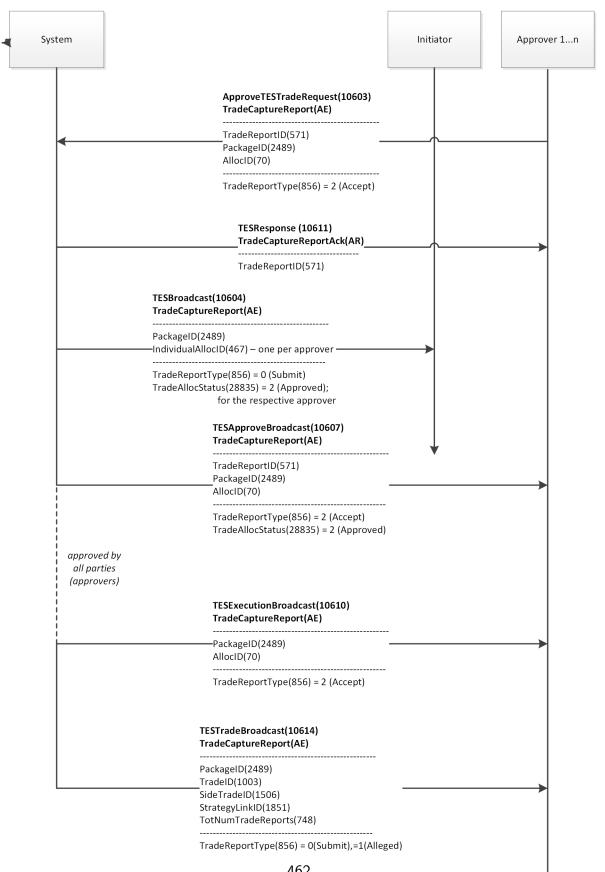
A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest

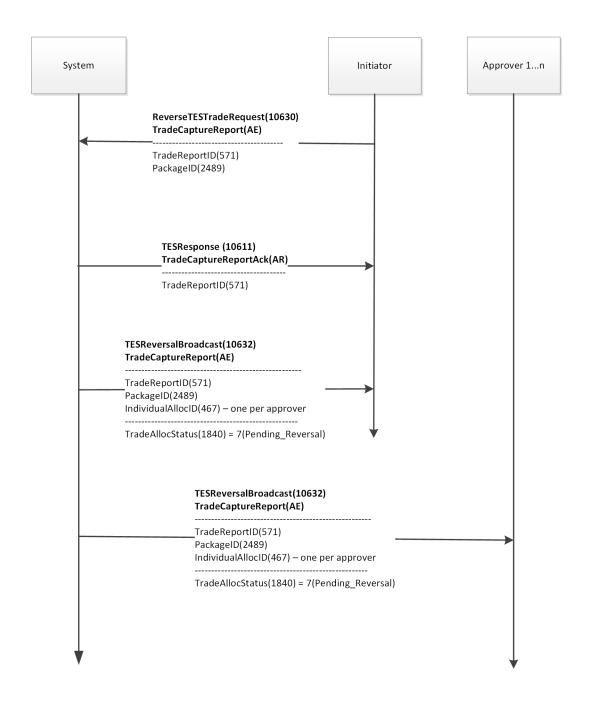


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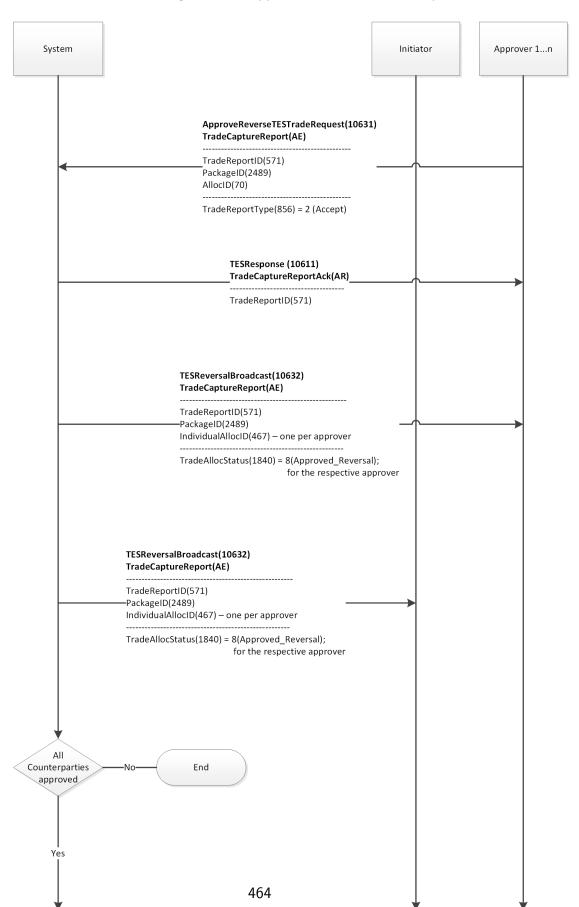
ETI: Message flow for ApproveTESTradeRequest



ETI: Message flow for ReverseTESTradeRequest



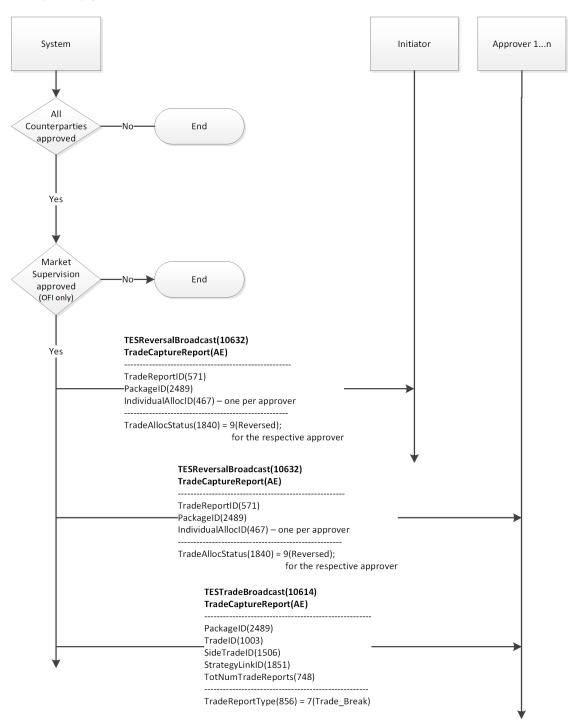
ETI: Message flow for ApproveReverseTESTradeRequest



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ETI: Message flow for ApproveReverseTESTradeRequest

Continued from the previous page

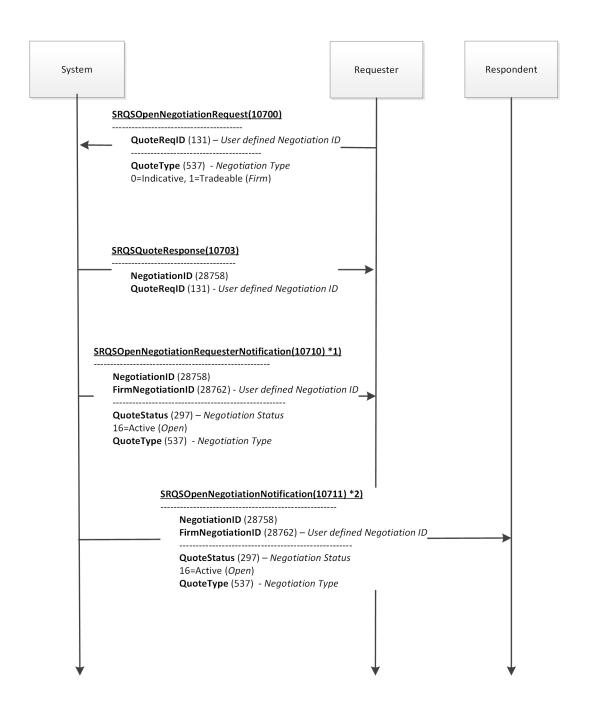


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A.2 SRQS Message Flows

ETI: Message flow for SRQS Open Negotiation

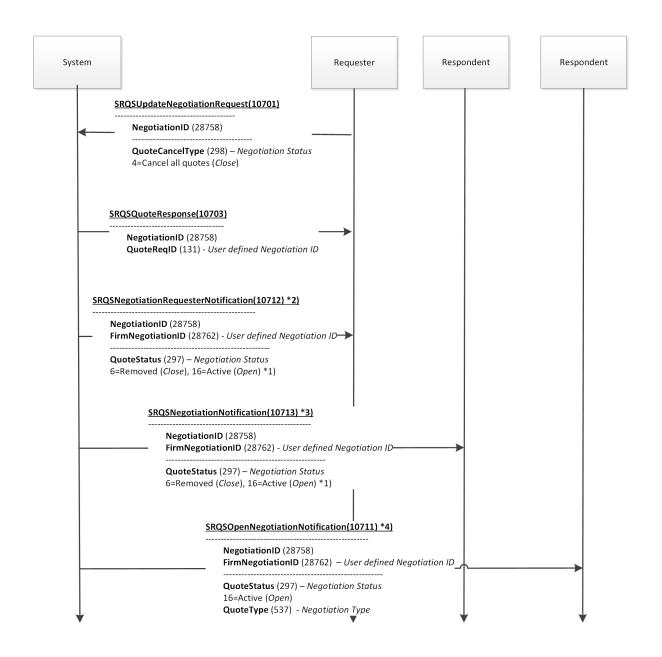


st1) to the business unit of the negotiation related requester

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

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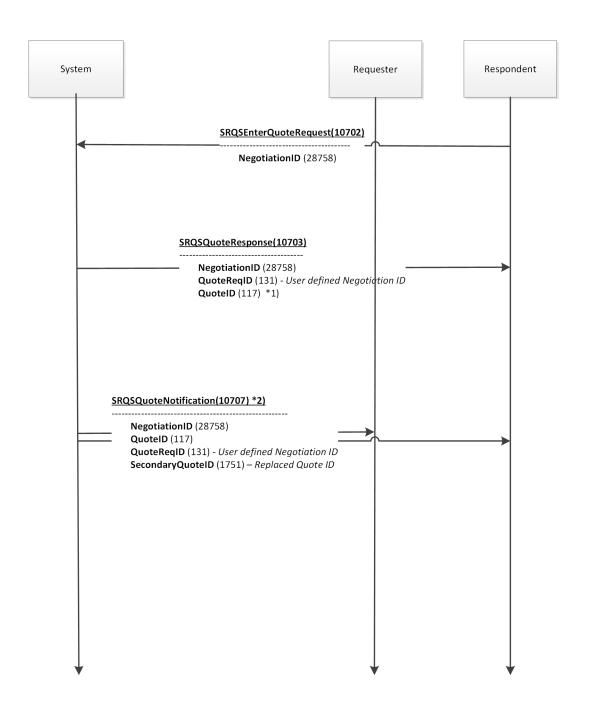
ETI: Message flow for SRQS Update Negotiation (by Requester)



- *1) Closed when set by the requester.
- *2) to the business unit of the negotiation related requester
- *3) to the business units of addressed target parties already involved in that negotiation
- *4) to the busniess units of newly addressed target parties

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ETI: Message flow for SRQS Enter Quote

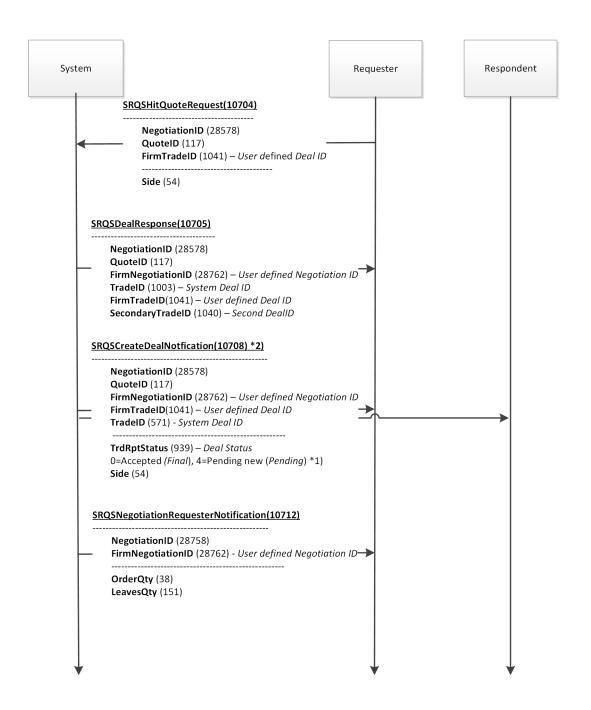


^{*1)} any "overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete

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

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ETI: Message flow for SRQS Hit Quote

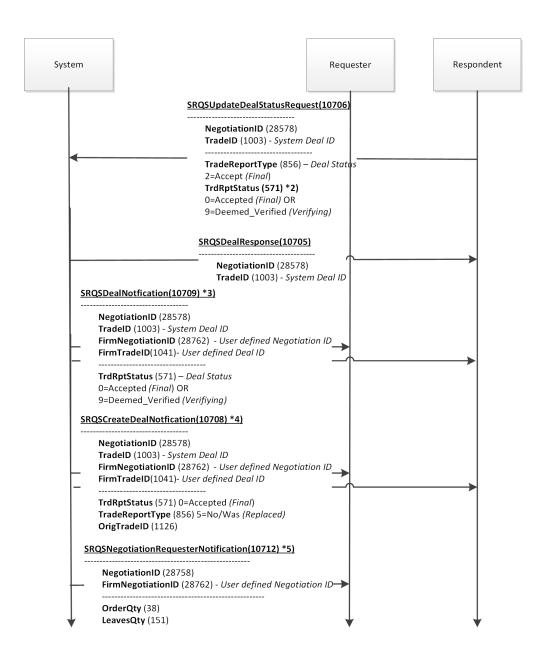


^{*1)} depending on NegotiationType: [Firm → Final | Indicative → Pending]

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

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ETI: Message flow for SRQS Confirm Deal *1)



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

^{*2)} working delta deal only

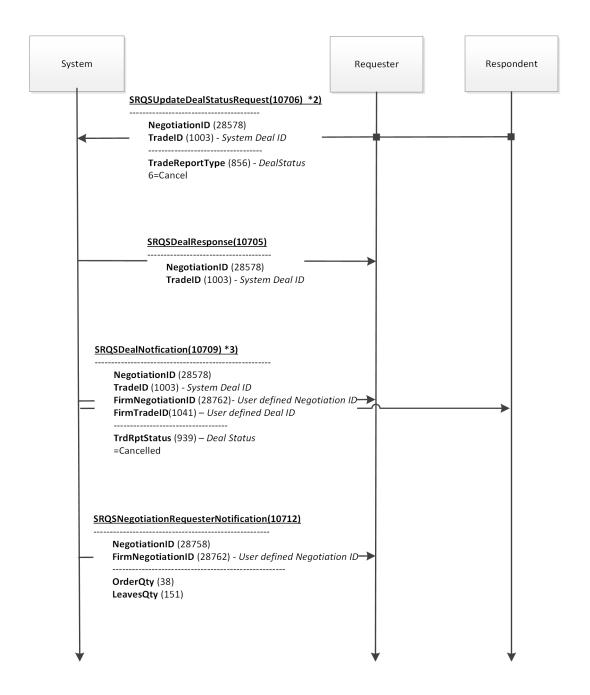
^{*3)} to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals

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

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

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ETI: Message flow for SRQS Cancel Deal *1)



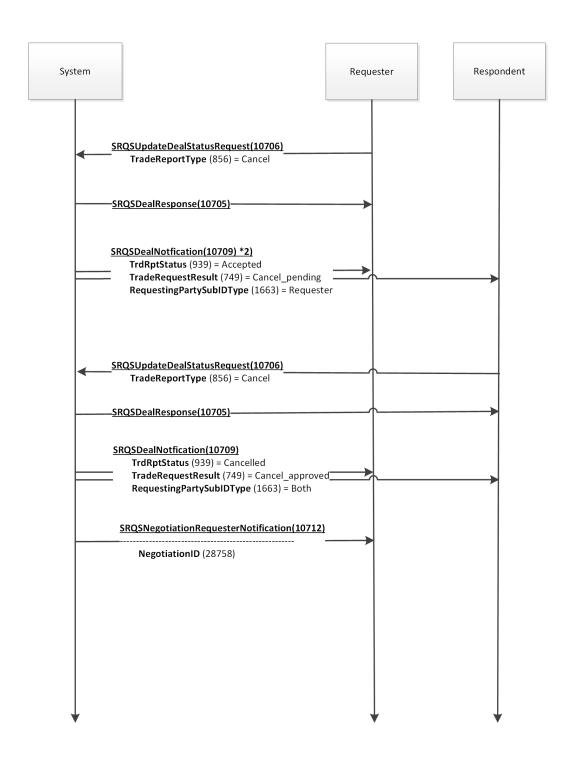
^{*1)} only in case of indicative negotiations

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

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

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

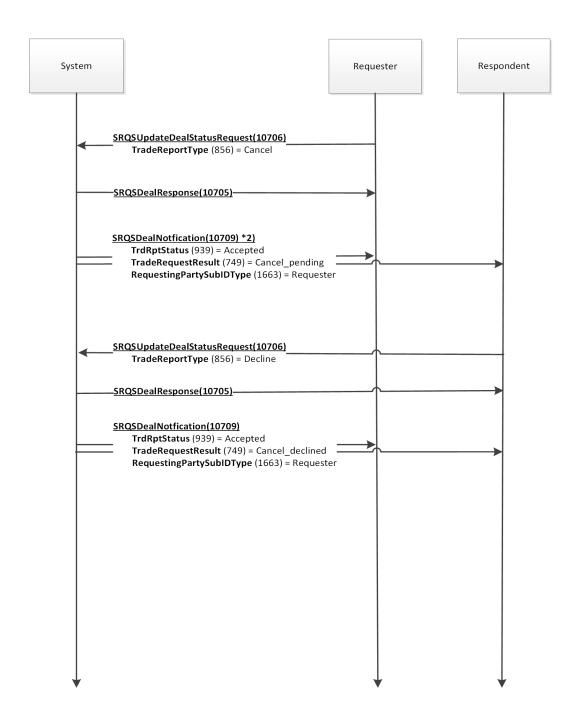


^{*1)} only valid for final STP deal and after negotiation expiry.

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

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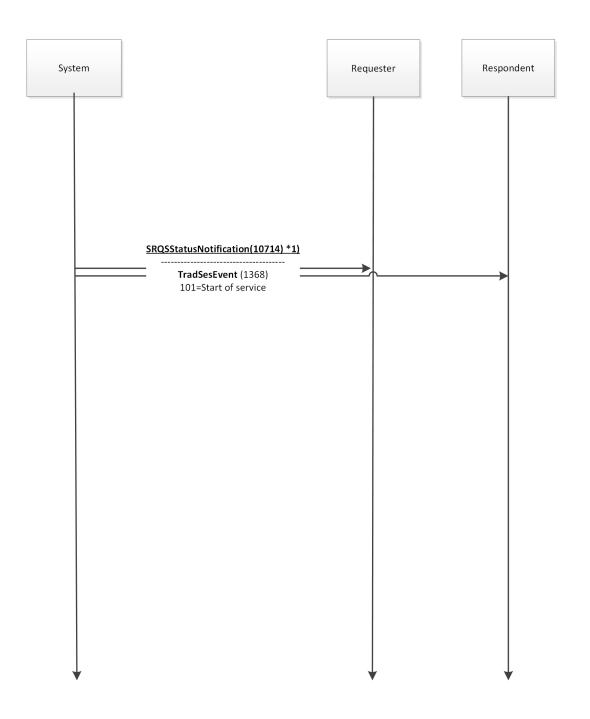
ETI: Message flow for SRQS declined mutual cancellation *1) *2)



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

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

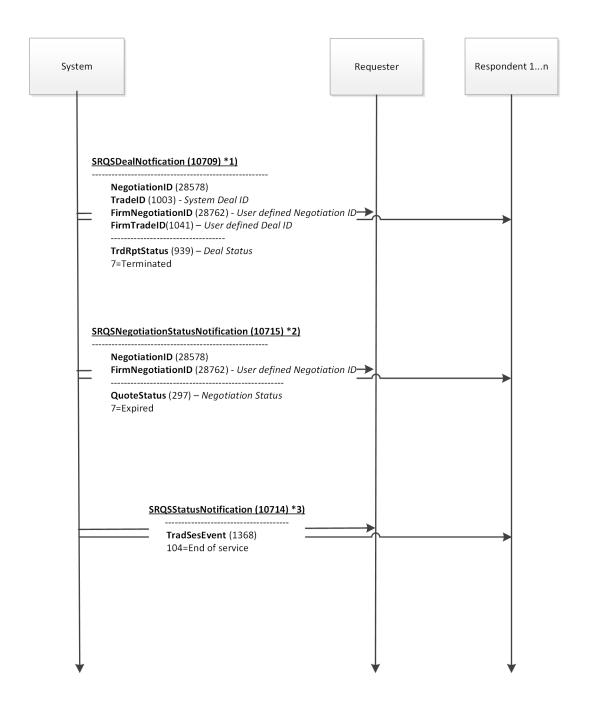
ETI: Message flow for SRQS Start of Day



^{*1)} to all known business units

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ETI: Message flow for SRQS End of Day



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

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

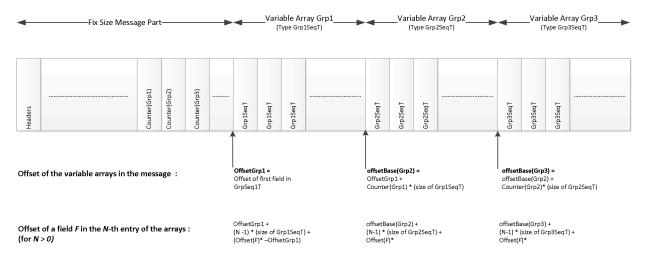
^{*3)} to all known business units

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A.3 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



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

A.4 XML Interface Description

The ETI interface description is also available as a machine readable XML file. The structure of the XML is described by an XML schema file. The XML file consists of the following parts and definitions:

Definitions	Description
	A "MessageFlow" is a flow diagram describing the system behavior from
MessageFlow	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 .

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

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B Change Log

B.1 T7 Release 9.1 – Simulation Version (ETI 9.1-D0002)

Changes to the T7 Release 9.1 - Cloud Simulation Version

- changed valid value *Derivatives* to *D0002* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- added field TrdRptStatus to message TES Trade Upload Broadcast (18464)

B.2 T7 Release 9.1 – Cloud Simulation Version (ETI 9.1-D0001)

Changes to the T7 Release 9.0 - Production Version

- changed valid value Derivatives to D0001 of field DefaultCstmApplVerSubID in message Session Logon Response (10001)
- increased cardinality of sequence InstrmtMatchSideGrp to 199 in message Amend Basket Trade Request (10629), Basket Trading Broadcast (10625), Basket Execution Broadcast (10628), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- removed fields NegotiationID and SRQSRelatedTradeID from messages Amend Basket Trade Request (10629), Approve Basket Broadcast (10627), Basket Trading Broadcast (10625), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- increased cardinality of sequence BasketSideAllocGrp to 398 in messages Amend Basket Trade Request (10629), Approve Basket Trade Request (10623), Approve Basket Broadcast (10627), Basket Trading Broadcast (10625), Enter Basket Trade Request (10620), Modify Basket Trade Request (10621)
- increased cardinality of sequence SideAllocGrp to 99 in message Enter TES Trade Request (10600), Modify TES Trade Request (10601), TES Broadcast (10604), TES Reversal Broadcast (10632), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
- added valid values Indicative (0) to field QuoteType in message Mass Quote (10405)
- added fields TradeToQuoteRatio, TradeToQuoteRatioPosition to message SRQS Negotiation Notification for Respondent (10713), SRQS Open Negotiation Notification for Respondent (10711)
- changed usage of field QuoteSubType in messages SRQS Negotiation Notification for Respondent (10713), SRQS Negotiation Notification for Requester (10712), SRQS Open Negotiation Notification for Respondent (10711), SRQS Open Negotiation Request (10700), SRQS Open Negotiation Notification for Requester (10710)
- added valid values Regular (3), NegotiateUnderlyingOutsideExchange (4),
 VolaStrategyFix (5), VolaStrategyNegotiateUnderlying (6) to field QuoteSubType in message SRQS Negotiation Notification for Respondent (10713), SRQS Negotiation

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Notification for Requester (10712), SRQS Open Negotiation Notification for Respondent (10711), SRQS Open Negotiation Request (10700), SRQS Open Negotiation Notification for Requester (10710)

- removed field ShowLastDealOnClosure from message SRQS Negotiation Notification for Respondent (10713)
- removed field QuoteRefPriceSource from messages SRQS Negotiation Notification for Respondent (10713), SRQS Negotiation Notification for Requester (10712), SRQS Open Negotiation Notification for Respondent (10711), SRQS Open Negotiation Request (10700), SRQS Open Negotiation Notification for Requester (10710), SRQS Update Negotiation Request (10701)
- removed fields TradeUnderlying, NegotiateUnderlying from message SRQS Open Negotiation Notification for Respondent (10711), SRQS Open Negotiation Request (10700), SRQS Open Negotiation Notification for Requester (10710)
- added field TrdRptStatus to message Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610), TES Reversal Broadcast (10632)

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.