Deutsche Börse Group's T7

Enhanced Trading Interface

Derivatives Message Reference

Release 9.1

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Enhanced Trading Interface
Derivatives Message Reference

Deutsche Börse Group

Build 91.344.1.ga-91004030-89

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Contents

1 List of Abbreviations

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

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

2 Introduction

The Deutsche Börse Group's T7 is the industry-leading, multi-asset trading platform of the Deutsche Börse Group, its affiliates and partners. The system has best-in-class performance and is scalable to support markets of any size. It can be customized to support different types of markets. The Enhanced Trading Interface (ETI) is the high performance interface designed for participants who require the highest throughput and the lowest latency for their transactions. It supports both, cash and derivatives markets. The ETI Manual provides the description of the main concepts for all supported market types (cash and derivatives). The purpose of this document is to provide all message formats for the cash market part of ETI. The chapter 3 Message Formats provides the detailed message formats and fields. An introduction to the XML Interface Description and important message flows are provided in the appendix. In addition to this document a corresponding XML representation and the schema files as well as C-Header files are published.

3 Message Formats

This chapter provides details on the administrative and application messages used by ETI. Information on data types and the most important error codes are provided. Messages sent by participants not listed in this section are rejected by the server via a Reject (3) message. Each ETI message format has a unique binary message type identifier (*TemplateID (28500)*) and is based on a standard FIX message. The Interface version used by the participant needs to be provided during Session Logon in *DefaultCstmApplVerID (1408)*; the Session Logon Response will return the Interface Version, which the ETI Gateway currently uses, in the same field. The Interface Version will allow the participant to recognize that ETI has changed. The Build Number shows to which ETI XML file, ETI XSD file, canned data, exchange software the ETI Manual belongs to.

3.1 Message Fragmentation

In case the complete data of a transaction does not fit into a single message, ETI automatically sends a sequence of messages to the participant. The field *LastFragment (893)* in the corresponding header structure indicates whether the current message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction or if the application should wait for further messages in order to retrieve the full data set. Another mechanism for message fragmentation that is used for inquiring reference data (session, user, enrichment rules) bases on the LastEntityProcess (25035) field that is part of the requests and the responses. In the first inquiry (request) LastEntityProcess (25035) must not be set. The application should continue sending the inquiries using the LastEntityProcess (25035) from the recent response. A response with LastEntityProcess (25035) not set indicates that no more data is available.

3.2 Data Types

ETI supports the following data types:

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

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

3.3 Error Codes

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

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

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'.

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	CB
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	CB
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 List Inquire	Participant	Session-DetailsList-Request	U5
Session List Inquire Response	ETI Gateway	Session-DetailsList-Response	U6
Trade Enrichment List Inquire	Participant	Trade-Enrichment-ListRequest	U7
Trade Enrichment List Inquire Response	ETI Gateway	Trade-Enrichment-ListReport	U9
User List Inquire	Participant	PartyDetails-ListRequest	CF
User List Inquire Response	ETI Gateway	PartyDetails-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

ETI Message	Sender	FIX Message	MsgType (35)
Replace Order Single (short layout)	Participant	OrderCancel-Replace-Request	G
Replace Order Multi Leg	Participant	Multileg-OrderCancel-Replace	AC
Replace Order Response (Standard Order)	ETI Gateway	Execution-Report	8
Replace Order Response (Lean Order)	ETI Gateway	Execution-Report	8
Cancel Order Single	Participant	OrderCancel-Request	F
Cancel Order Multi Leg	Participant	OrderCancel-Request	F
Cancel Order Response (Standard Order)	ETI Gateway	Execution-Report	8
Cancel Order Response (Lean Order)	ETI Gateway	Execution-Report	8
Cancel Order Notification	ETI Gateway	Execution-Report	8
Order Mass Cancellation Request	Participant	OrderMass-Action-Request	CA
Order Mass Cancellation Response	ETI Gateway	OrderMass-ActionReport	BZ
Order Mass Cancellation Response No Hits	ETI Gateway	OrderMass-ActionReport	BZ
Order Mass Cancellation Notification	ETI Gateway	OrderMass-ActionReport	BZ
Extended Order Information	ETI Gateway	Execution-Report	8

4.3 Strategy Creation

ETI Message	Sender	FIX Message	MsgType (35)
Create Strategy	Participant	Security-Definition-Request	c
Create Strategy Response	ETI Gateway	Security-Definition	d

4.4 Quote Handling

ETI Message	Sender	FIX Message	MsgType (35)
Mass Quote	Participant	MassQuote	i
Mass Quote Response	ETI Gateway	MassQuote-Acknowledgement	b
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 Request	Participant	Security-Definition-Request	c
Create Flexible Instrument Response	ETI Gateway	Security-Definition	d

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-Ack	DT
CLIP Execution Notification	ETI Gateway	Execution-Report	8
CLIP Delete Request	Participant	CrossRequest	DS
CLIP Deletion Notification	ETI Gateway	Execution-Report	8

4.8 Selective Request for Quote Service

ETI Message	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation Request	Participant	QuoteRequest	R
SRQS Inquire Smart Respondent Request	Participant	PartyDetails-ListRequest	CF
SRQS Inquire Smart Respondent Response	ETI Gateway	PartyDetails-ListReport	CG
SRQS Quote Response	ETI Gateway	QuoteAck	CW
SRQS Open Negotiation Notification for Requester	ETI Gateway	QuoteStatus-Report	AI
SRQS Open Negotiation Notification for Respondent	ETI Gateway	QuoteStatus-Report	AI
SRQS Update Negotiation Request	Participant	QuoteRequest	R
SRQS Negotiation Notification for Requester	ETI Gateway	QuoteStatus-Report	AI
SRQS Enter Quote Request	Participant	QuoteRequest	R
SRQS Quote Notification for Responder	ETI Gateway	Quote	S

ETI Message	Sender	FIX Message	MsgType (35)
SRQS Enter Quoting Status Request	Participant	MassQuote-Acknowledgement	b
SRQS Hit Quote Request	Participant	Quote-Response	AJ
SRQS Deal Response	ETI Gateway	QuoteAck	CW
SRQS Create Deal Notification	ETI Gateway	Trade-Capture-Report	AE
SRQS Update Deal Request	Participant	Trade-Capture-Report	AE
SRQS Deal Notification	ETI Gateway	Trade-Capture-Report	AE
SRQS Negotiation Status Notification	ETI Gateway	QuoteStatus-Report	AI
SRQS Negotiation Notification for Respondent	ETI Gateway	QuoteStatus-Report	AI
SRQS Status Notification	ETI Gateway	QuoteStatus-Report	AI

4.9 TES Trading

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

ETI Message	Sender	FIX Message	MsgType (35)
Approve TES Trade Request	Participant	Trade-Capture-Report	AE
Approve TES Trade Broadcast	ETI Gateway	Trade-Capture-Report	AE
TES Status Broadcast	ETI Gateway	Trading-SessionStatus	h
TES Execution Broadcast	ETI Gateway	Trade-Capture-Report	AE
TES Trade Broadcast	ETI Gateway	Trade-Capture-Report	AE
Reverse TES Trade Request	Participant	Trade-Capture-Report	AE
Approve Reverse TES Trade Request	Participant	Trade-Capture-Report	AE
TES Reversal Broadcast	ETI Gateway	Trade-Capture-Report	AE
TES Compression Run Status Request	Participant	Trade-Capture-Report	AE
TES Compression Run Status Response	ETI Gateway	Trade-Capture-ReportAck	AR
TES Compression Run Status Broadcast	ETI Gateway	Trade-Capture-Report	AE
Upload TES Trade Request	Participant	Trade-Capture-Report	AE
TES Trade Upload Broadcast	ETI Gateway	Trade-Capture-Report	AE

4.10 Basket Trading

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

4.11 Other

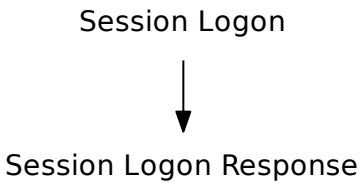
ETI Message	Sender	FIX Message	MsgType (35)
Trade Notification	ETI Gateway	Trade-Capture-Report	AE
Trade Notification Status	ETI Gateway	Trading-SessionStatus	h
Trading Session Event	ETI Gateway	Trading-SessionStatus	h
Mass Cancellation Event	ETI Gateway	OrderMass-ActionReport	BZ
Pre-Trade Risk Limits Definition Request	Participant	PartyRisk-LimitsRequest	CL
Pre-Trade Risk Limit Response	ETI Gateway	PartyRisk-LimitsReport	CM
Inquire Pre-Trade Risk Limits Request	Participant	PartyRisk-LimitsRequest	CL
Service Availability	ETI Gateway	User-Notification	CB
Service Availability Market	ETI Gateway	User-Notification	CB

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

5 Session Layer

5.1 Session Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat (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	DefaultCstmApplVerID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses.The interface version can be found in XML and C-Header files. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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

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

5.2 Session Logon Response

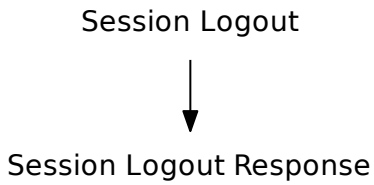
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Actual heartbeat interval (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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1301	MarketID	Y	2	56	unsigned int	Market ID. Value: 1 = XEUR; 2 = XEEE; 12 = NODX; * = More values
339	TradSesMode	Y	1	58	unsigned int	Environment Type Value: 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: D0002 = Derivatives subversion
39020	Pad2	U	2	94	Fixed String	not used

5.3 Session Logout

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



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

5.4 Session Logout Response

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

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

5.5 Session Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
39060	Pad6	U	6	18	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

5.6 Heartbeat

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

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

5.7 Heartbeat Notification

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

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

5.8 Legal Notification

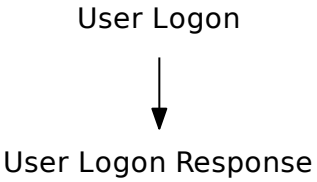
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10037 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>926</td><td>UserStatus</td><td>Y</td><td>1</td><td>50</td><td>unsigned int</td><td>The status of the User<table><tr><td>Value</td><td>Description</td></tr><tr><td>10</td><td>Admission to trading suspended</td></tr><tr><td>11</td><td>Suspension revoked</td></tr></table></td></tr>
<tr><td>39050</td><td>Pad5</td><td>U</td><td>5</td><td>51</td><td>Fixed String</td><td>not used</td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>56</td><td>Variable String</td><td>Error text.
Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</td></tr>
</table>

5.9 User Logon

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



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

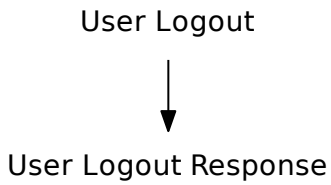
5.10 User Logon Response

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

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

5.11 User Logout

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



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

5.12 User Logout Response

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

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

5.13 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message Body>						
553	Username	Y	4	16	unsigned int	The trader ID
30354	VarTextLen	Y	2	20	Counter	Number of used bytes for field VarText (30355).
926	UserStatus	Y	1	22	unsigned int	The status of the User Value: 7 — Description: Forced user logout by exchange
39000	Pad1	U	1	23	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

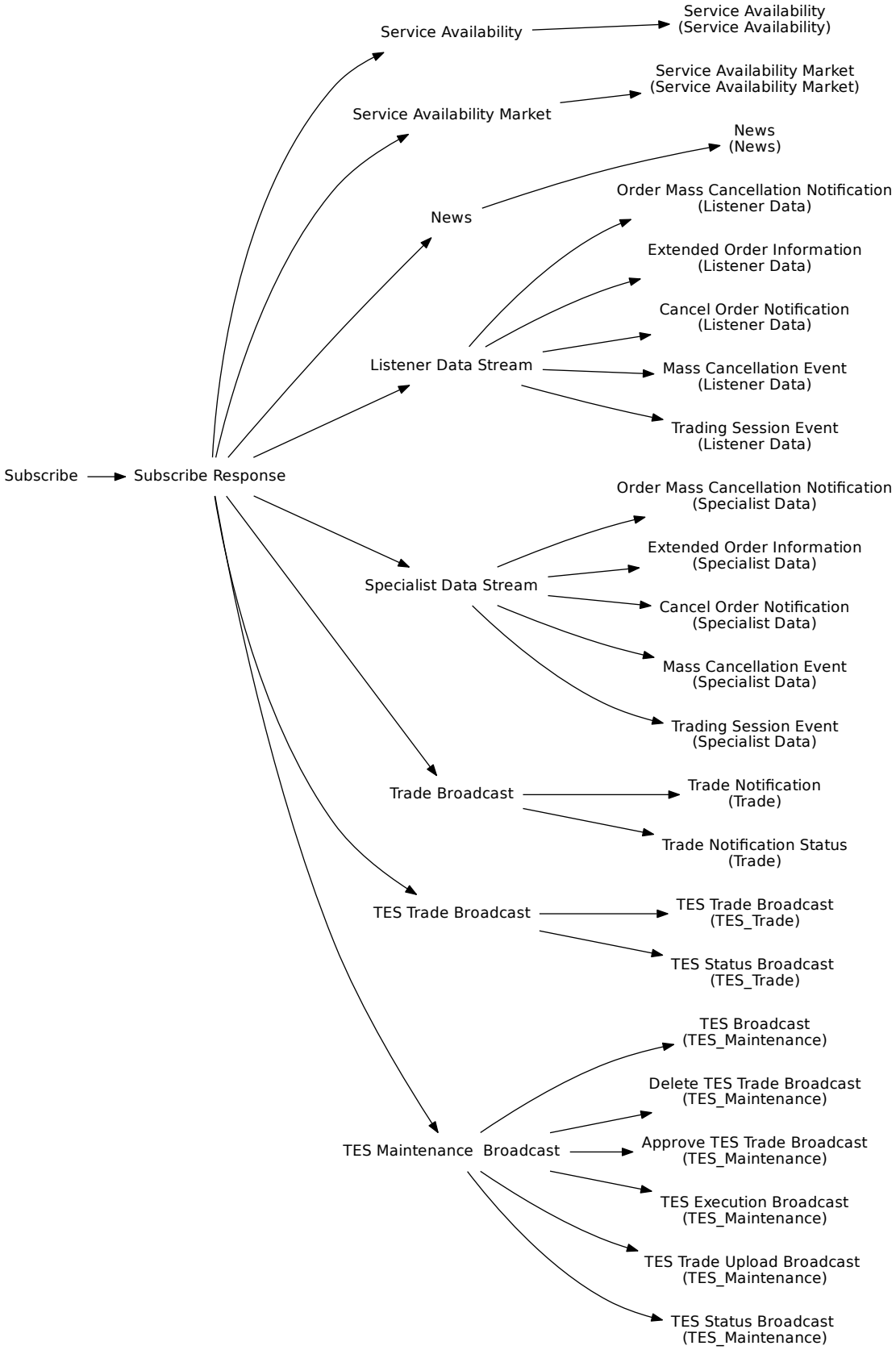
5.14 Throttle Update Notification

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

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

5.15 Subscribe

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


Subscribe
Subscribe Response
Service Availability
Service Availability
(Service Availability)
Service Availability Market
Service Availability Market
(Service Availability Market)
News
News
(News)
Listener Data Stream
Order Mass Cancellation Notification
(Listener Data)
Extended Order Information
(Listener Data)
Cancel Order Notification
(Listener Data)
Mass Cancellation Event
(Listener Data)
Trading Session Event
(Listener Data)
Specialist Data Stream
Order Mass Cancellation Notification
(Specialist Data)
Extended Order Information
(Specialist Data)
Cancel Order Notification
(Specialist Data)
Mass Cancellation Event
(Specialist Data)
Trading Session Event
(Specialist Data)
Trade Broadcast
Trade Notification
(Trade)
Trade Notification Status
(Trade)
TES Trade Broadcast
TES Trade Broadcast
(TES_Trade)
TES Status Broadcast
(TES_Trade)
TES Maintenance Broadcast
TES Broadcast
(TES_Maintenance)
Delete TES Trade Broadcast
(TES_Maintenance)
Approve TES Trade Broadcast
(TES_Maintenance)
TES Execution Broadcast
(TES_Maintenance)
TES Trade Upload Broadcast
(TES_Maintenance)
TES Status Broadcast
(TES_Maintenance)

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

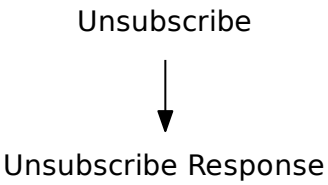
5.16 Subscribe Response

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

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

5.17 Unsubscribe

This message is used to revoke a broadcast subscription.



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

5.18 Unsubscribe Response

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

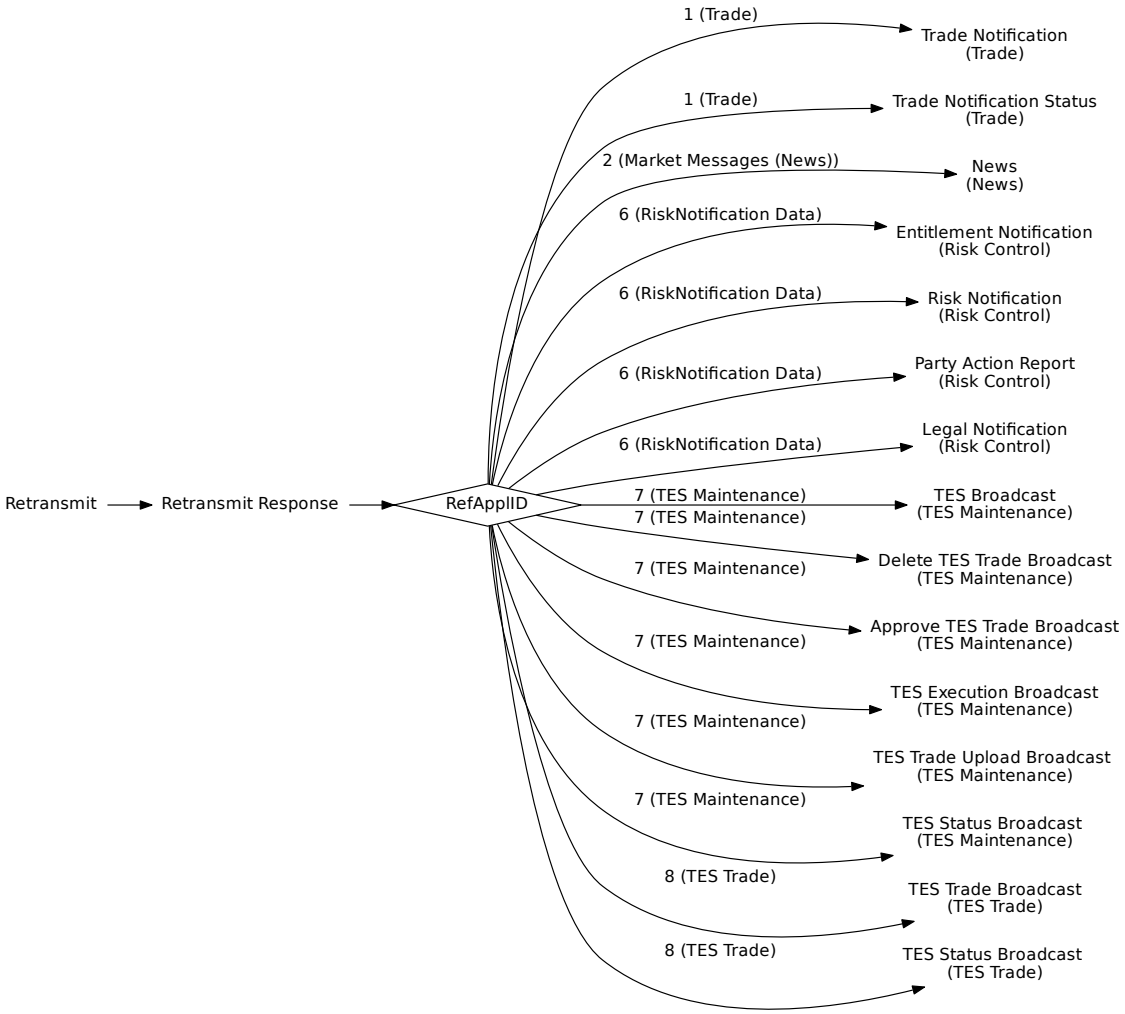
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = BX)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

5.19 Retransmit

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

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

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



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

5.20 Retransmit Response

The Retransmission Response message confirms the Retransmit request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new retransmission request (with updated sequence numbers) if the captured response does not contain all requested data. (See below: ApplEndSeqNum (1183)).
The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message.
They will not be interrupted by other messages.
All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum)."no value" means the requested data is not available.

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

5.21 Retransmit (Order/Quote Event)

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

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

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

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

5.22 Retransmit Response (Order/Quote Event)

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

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

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

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

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

5.23 Reject

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

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

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

Valid Values of SessionRejectReason (datatype SessionRejectReason)

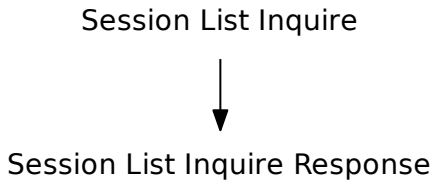
Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	Stale request was not forwarded to T7
102	Service temporarily not available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

10010	Throttle limit for creation of complex instrument exceeded
10011	Order maintenance not allowed in current state

5.24 Session List Inquire

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

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



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

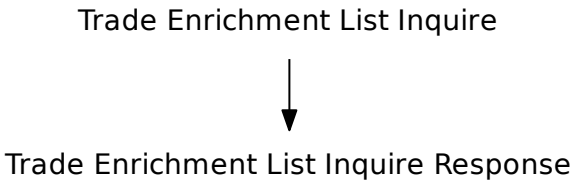
5.25 Session List Inquire Response

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

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

5.26 Trade Enrichment List Inquire

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



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

5.27 Trade Enrichment List Inquire Response

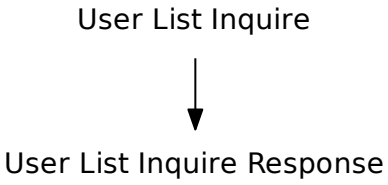
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (TradeEnrichmentListReport, MsgType = U9)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
39060	Pad6	U	6	50	Fixed String	not used
<EnrichmentRulesGrp>						Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
20099	>PartyIDOrigination-Market	N	1	58	unsigned int	The origination market Value: 1 — Description: Korea Exchange
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52

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

5.28 User List Inquire

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



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

5.29 User List Inquire Response

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

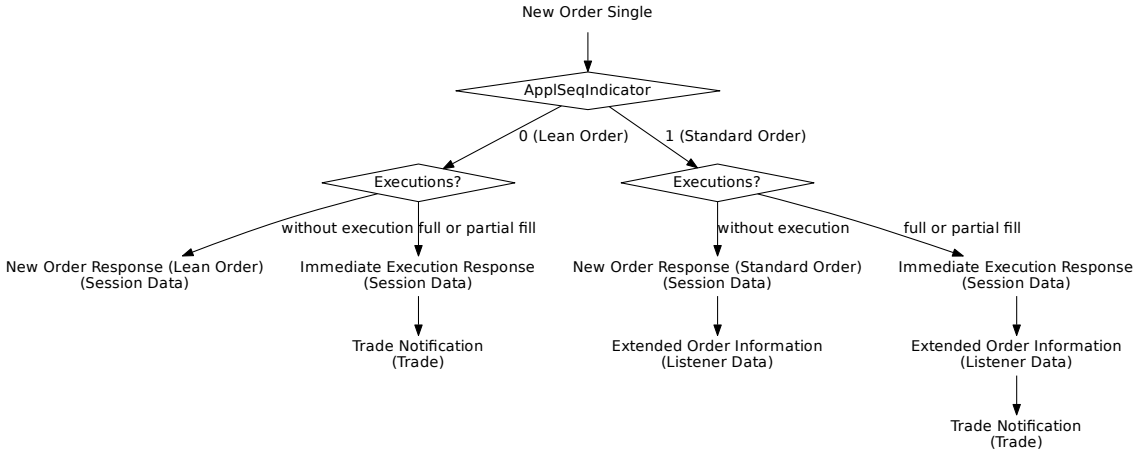
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, MsgType = CG)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group
39060	Pad6	U	6	50	Fixed String	not used
<PartyDetailsGrp>						Cardinality: 0-1000, Record counter: NoPartyDetails
20212	>PartyDetailIDExecutingTrader	Y	4	56	unsigned int	Trader ID
22212	>PartyDetailExecutingTrader	Y	6	60	Fixed String	Trader Name Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1674	>PartyDetailRoleQualifier	Y	1	66	unsigned int	User Role Value: 10 = Trader; 11 = Head Trader; 12 = Supervisor
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. Value: 0 = Active; 1 = Suspend

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

6 Order Handling

6.1 New Order Single

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



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

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

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: 0 = No Recovery Required; 1 = Recovery Required
54	Side	Y	1	118	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	119	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
28710	PriceValidityCheck-Type	Y	1	120	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	121	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>122</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>23003</td><td>OrderAttributeRisk-Reduction</td><td>N</td><td>1</td><td>123</td><td>unsigned int</td><td>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Risk reduction</td></tr><tr><td>0</td><td>No risk reduction</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>124</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>125</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
</table>

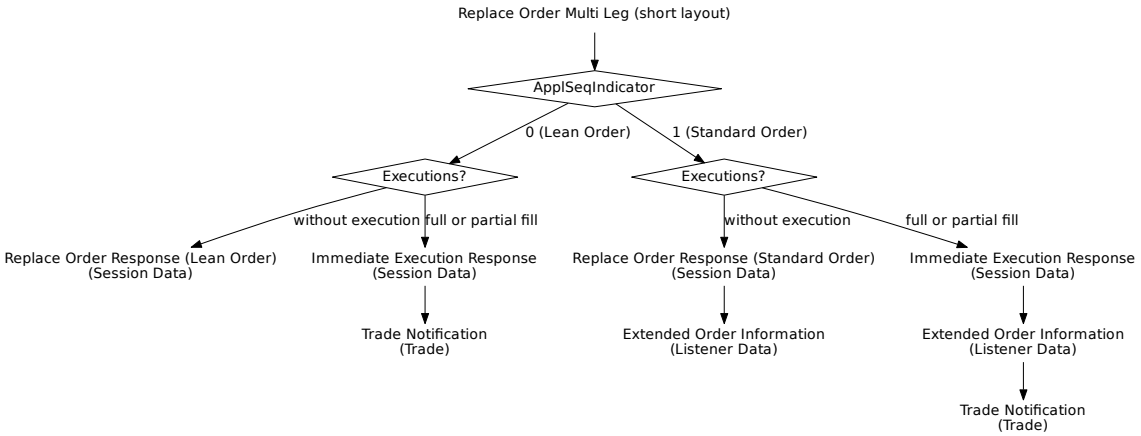
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	126	unsigned int	Marks a certain order as a closing auction one. Value: 4 — Description: Closing or closing auction
1815	TradingCapacity	Y	1	127	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 — Description: Customer (Agency) Value: 5 — Description: Principal (Proprietary) Value: 6 — Description: 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: 5 — Description: Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	129	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 — Description: Algo Value: 24 — Description: 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: 22 — Description: Algo Value: 24 — Description: Human/Natural person

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1</td><td>Account</td><td>N</td><td>2</td><td>131</td><td>Fixed String</td><td>Accounts to book trades and keep positions on.
Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</td></tr>
<tr><td>20038</td><td>PartyIDPosition-Account</td><td>N</td><td>32</td><td>133</td><td>Fixed String</td><td>'Flexible Account' information.
Valid characters: \x20, \x30-\x39, \x41-\x5A</td></tr>
<tr><td>77</td><td>PositionEffect</td><td>Y</td><td>1</td><td>165</td><td>char</td><td>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table></td></tr>
<tr><td>20075</td><td>PartyIDLocationID</td><td>N</td><td>2</td><td>166</td><td>Fixed String</td><td>Country code. Will be set to "XX" for non-capital letters.
Valid characters: \x01-\x7E</td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>168</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.<table><tr><th>Value</th><th>Description</th></tr><tr><td>W</td><td>Desk</td></tr><tr><td>Y</td><td>Electronic</td></tr><tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr><tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr><tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr><tr><td>D</td><td>Other, including Other-provided Screen</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
</table>

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

6.2 Replace Order Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10130 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
28744	MatchInstCrossID	N	4	92	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	96	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	98	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required

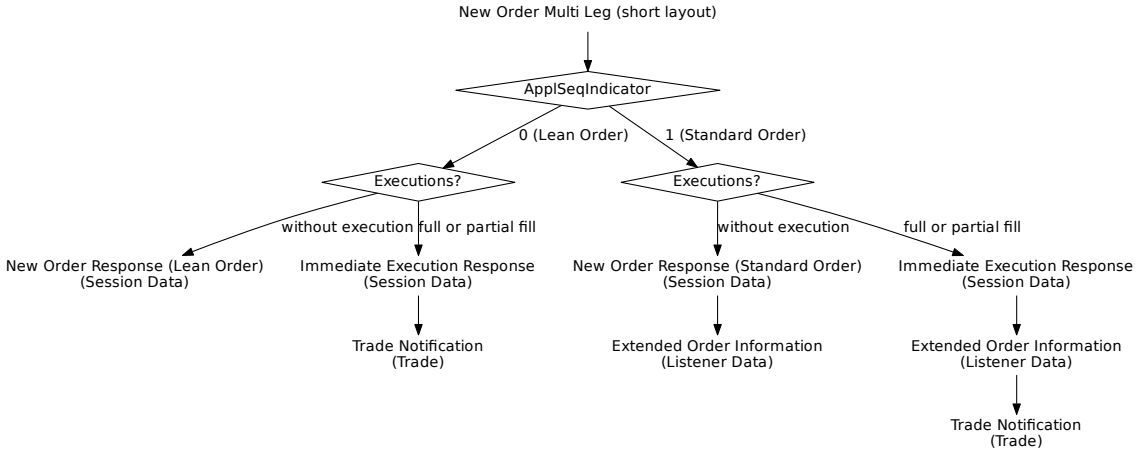
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>99</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	104	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	105	unsigned int	Execution and trading restriction parameters supported by T7. Value: 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: 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: 5 – Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	108	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

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

6.3 New Order Multi Leg (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	90	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required

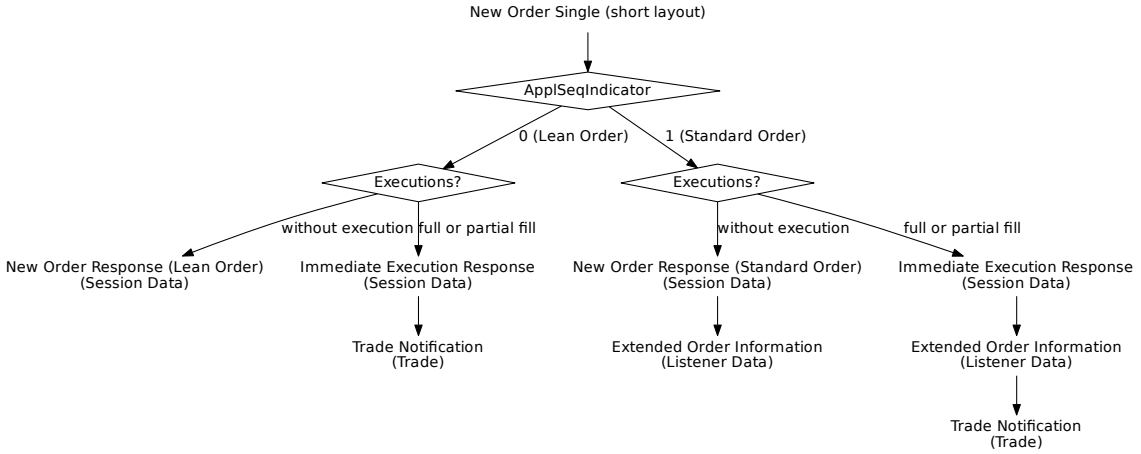
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>91</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	96	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	97	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 – Day (GFD); 1 – 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, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker
1724	OrderOrigination	N	1	99	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	100	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

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

6.4 New Order Single (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule
54	Side	Y	1	82	unsigned int	Side of the order. 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

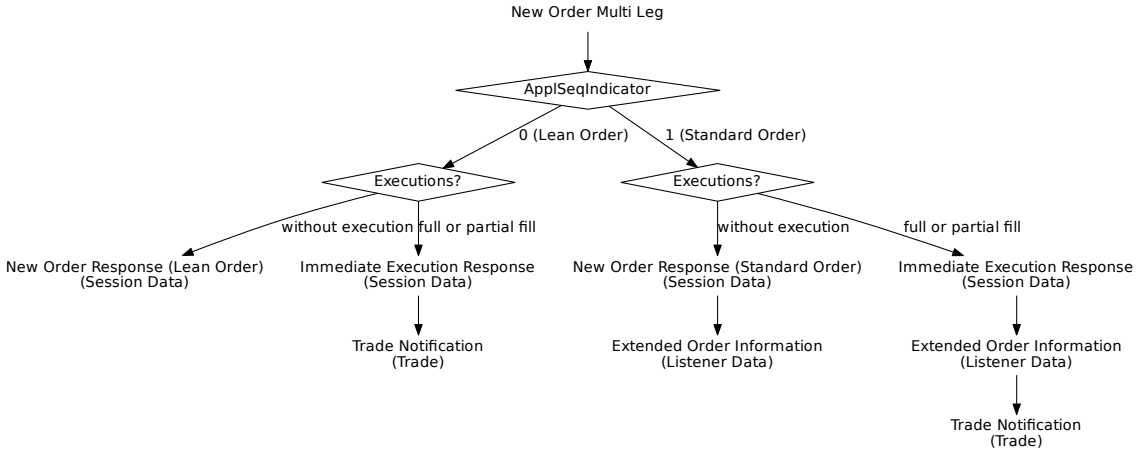
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28710</td><td>PriceValidityCheck-Type</td><td>Y</td><td>1</td><td>84</td><td>unsigned int</td><td>Indicator how price validity check should be performed by the exchange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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>88</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>89</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>90</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>91</td><td>unsigned int</td><td>Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>92</td><td>unsigned int</td><td>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>93</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.5 New Order Multi Leg

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
432	ExpireDate	N	4	84	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUp-TradingFirm	N	5	92	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-OriginationFirm	N	7	97	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	104	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
28703	ApplSeqIndicator	Y	1	113	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required

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

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: 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: 1 – Risk reduction; 0 – No risk reduction
18	ExecInst	Y	1	121	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	122	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 – Day (GFD); 1 – Good Till Cancelled (GTC) - Standard Orders only; 3 – Immediate or Cancel (IOC); 6 – Good Till Date (GTD) - Standard Orders only

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>129</td><td>Fixed String</td><td>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</td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>149</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.
<table>
<tr><td>Value</td><td>Description</td></tr>
<tr><td>W</td><td>Desk</td></tr>
<tr><td>Y</td><td>Electronic</td></tr>
<tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr>
<tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr>
<tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr>
<tr><td>D</td><td>Other, including Other-provided Screen</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>20038</td><td>PartyIDPosition-Account</td><td>N</td><td>32</td><td>150</td><td>Fixed String</td><td>'Flexible Account' information.
Valid characters: \x20, \x30-\x39, \x41-\x5A</td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>182</td><td>Fixed String</td><td>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</td></tr>
</table>

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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXClOrdID	N	20	218	Fixed String	User defined client order ID Valid characters: \x20-\x7E
555	NoLegs	Y	1	238	Counter	Number of LegOrd repeating group instances.
39000	Pad1	U	1	239	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
2680	>LegAccount	N	2	240	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50
564	>LegPositionEffect	Y	1	242	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. Value: C = Close; O = Open
39050	>Pad5	U	5	243	Fixed String	not used

6.6 New Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	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: 4 — Description: 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: 1 — Description: Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.
39	OrdStatus	Y	1	120	char	Conveys the current status of an order. Value: Description 0: New 4: Cancelled 9: Suspended
150	ExecType	Y	1	121	char	The reason why this message was generated. Value: Description 0: New 4: Cancelled L: Triggered
378	ExecRestatement-Reason	Y	2	122	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: Description 101: Order add accepted 105: IOC Order accepted 212: Book or Cancel Order accepted 114: Order has been changed to IOC
2523	CrossedIndicator	Y	1	124	unsigned int	Indicates SMP involvement. Value: Description 0: No crossing (Order not subject to crossing) 1: Cross rejected (Order subject to crossing and match prevented)

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

6.7 New Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.

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

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

6.8 Immediate Execution Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	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: 4 — Description: Session Data
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the executed order.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
<Message Body>						

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25159	TransactionDelay-Indicator	Y	1	166	unsigned int	Indicator for a delayed transaction Value: 0 = Transaction not delayed; 1 = Transaction delayed
1362	NoFills	Y	1	167	Counter	Specifies the number of partial fills included in this Execution Report.
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	168	PriceType	Price of Fill.
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 2 = Removed Liquidity; 5 = Triggered Stop Order
39070	>Pad7	U	7	193	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

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: 1 = Buy; 2 = Sell
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
39020	>Pad2	U	2	30	Fixed String	not used

6.9 Book Order Execution

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10104 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Description: Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — Description: False Value: 1 — Description: 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: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	128	signed int	Product identifier.
30555	NoLegExecs	Y	2	132	Counter	Number of InstrmntLegExec repeating group instances.
378	ExecRestatement-Reason	Y	2	134	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: Description 101: Order add accepted 108: Book Order executed 135: Market Order triggered and executed 164: One-cancels-the-other Order has been triggered 172: Stop Order has been triggered 150: Closing Auction Order has been inactivated 199: Pending order cancellation 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

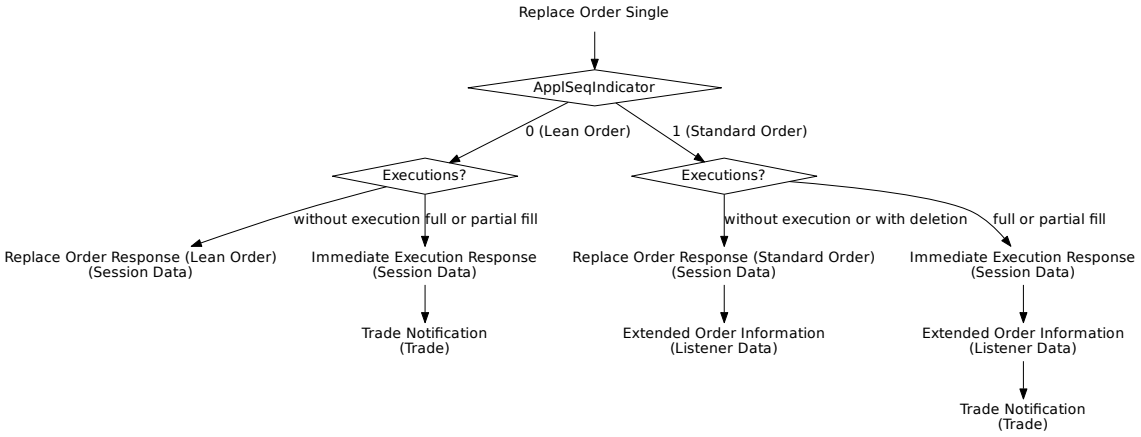
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>137</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>138</td><td>char</td><td>Conveys the current status of an order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Partially filled</td></tr><tr><td>2</td><td>Filled</td></tr><tr><td>9</td><td>Suspended</td></tr><tr><td>4</td><td>Cancelled</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>139</td><td>char</td><td>The reason why this message was generated.<table><tr><td>Value</td><td>Description</td></tr><tr><td>F</td><td>Trade</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>140</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Y	1	141	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing) Value: 1 – Cross rejected (Order subject to crossing and match prevented)
30011	FIXClOrdID	N	20	142	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	162	Counter	Specifies the number of partial fills included in this Execution Report.
39050	Pad5	U	5	163	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	168	PriceType	Price of Fill.
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 – Added Liquidity Value: 4 – Auction Value: 5 – Triggered Stop Order Value: 6 – Triggered OCO Order Value: 7 – Triggered Market Order
39070	>Pad7	U	7	193	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.

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

6.10 Replace Order Single

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.
99	StopPx	N	8	64	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
20003	PartyIDClientID	N	8	72	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	80	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
432	ExpireDate	N	4	96	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	100	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	104	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	108	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	112	unsigned int	Session ID.

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 0: Do not check 1: Check

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

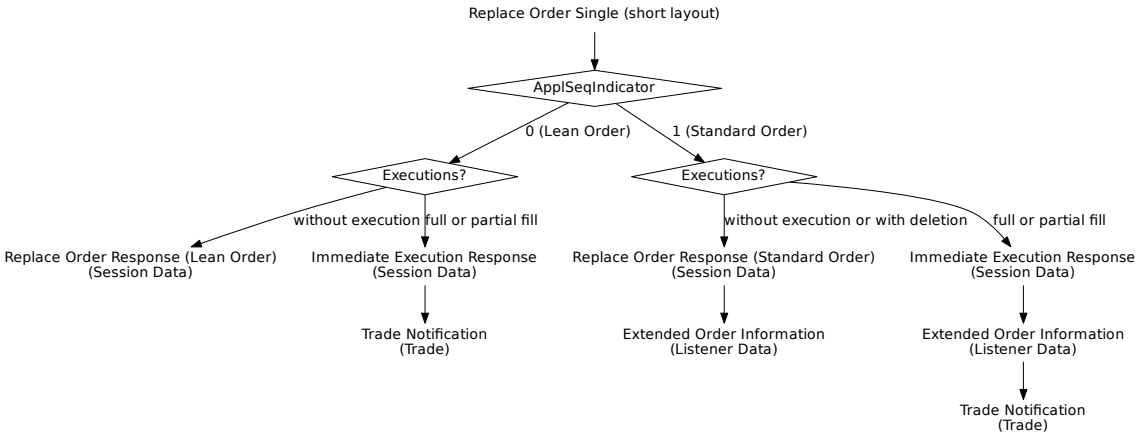
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	189	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25007	FreeText1	N	12	209	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	221	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	233	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXClOrdID	N	20	245	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39070	Pad7	U	7	265	Fixed String	not used

6.11 Replace Order Single (short layout)

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



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

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

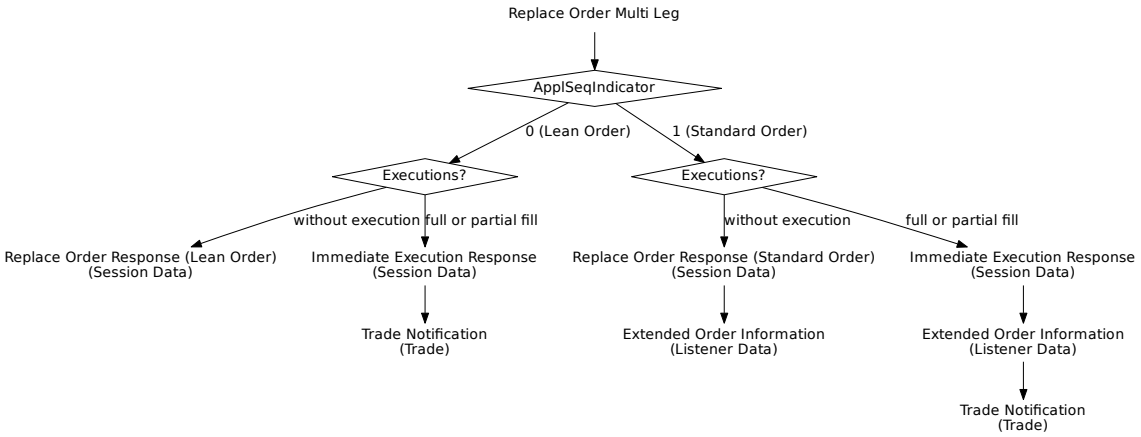
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck-Type	Y	1	91	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	92	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 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: 1 = Liquidity provision; 0 = No liquidity provision
59	TimeInForce	Y	1	94	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC)
28703	ApplSeqIndicator	Y	1	95	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	Y	1	96	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q'); 5 – Persistent and Book or Cancel order (FIX value 'H 6'); 6 – Non-persistent and Book or Cancel order (FIX value 'Q 6')
1815	TradingCapacity	Y	1	97	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 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: 5 – Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	99	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

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

6.12 Replace Order Multi Leg

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	Y	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	72	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	80	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
432	ExpireDate	N	4	100	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	104	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	108	unsigned int	Session ID.
20096	PartyIDTakeUp-TradingFirm	N	5	112	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-OriginationFirm	N	7	117	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	PartyIDBeneficiary	N	9	124	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28703</td><td>ApplSeqIndicator</td><td>Y</td><td>1</td><td>133</td><td>unsigned int</td><td>Indicates if the order is a Lean Order or a Standard Order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table></td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>134</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>135</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>136</td><td>unsigned int</td><td>Order type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Limit</td></tr></table></td></tr>
<tr><td>28710</td><td>PriceValidityCheck-Type</td><td>Y</td><td>1</td><td>137</td><td>unsigned int</td><td>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Optional</td></tr><tr><td>2</td><td>Mandatory</td></tr></table></td></tr>
</table>

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: 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: 1 – Liquidity provision; 0 – No liquidity provision
18	ExecInst	Y	1	140	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	141	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 – Day (GFD); 1 – Good Till Cancelled (GTC) - Standard Orders only; 3 – Immediate or Cancel (IOC); 6 – Good Till Date (GTD) - Standard Orders only
1815	TradingCapacity	Y	1	142	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28743	OwnershipIndicator	Y	1	143	unsigned int	Indicator to change the ownership of an order Value: 0 – Do not change ownership; 1 – Change ownership to executing party (User ID)
1724	OrderOrigination	N	1	144	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	145	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>149</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.<table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>Desk</td></tr><tr><td>Y</td><td>Electronic</td></tr><tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr><tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr><tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr><tr><td>D</td><td>Other, including Other-provided Screen</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>150</td><td>Fixed String</td><td>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</td></tr>
<tr><td>20038</td><td>PartyIDPosition-Account</td><td>N</td><td>32</td><td>170</td><td>Fixed String</td><td>'Flexible Account' information.
Valid characters: \x20, \x30-\x39, \x41-\x5A</td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>202</td><td>Fixed String</td><td>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</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	214	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	226	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXClOrdID	N	20	238	Fixed String	User defined client order ID Valid characters: \x20-\x7E
555	NoLegs	Y	1	258	Counter	Number of LegOrd repeating group instances.Must be greater than 1.
39050	Pad5	U	5	259	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
2680	>LegAccount	N	2	264	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50
564	>LegPositionEffect	Y	1	266	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. Value: C – Close; O – Open
39050	>Pad5	U	5	267	Fixed String	not used

6.13 Replace Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	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: 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: 1 — Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-Reason	Y	2	146	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 102 – Order modify accepted; 105 – IOC Order accepted; 181 – Ownership Changed; 212 – Book or Cancel Order accepted; 114 – Order has been changed to IOC
2523	CrossedIndicator	Y	1	148	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing); 1 – Cross rejected (Order subject to crossing and match prevented)
1227	ProductComplex	Y	1	149	unsigned int	This field qualifies an instrument type on T7. Value: 1 – Simple instrument; 2 – Standard Option Strategy; 3 – Non-Standard Option Strategy; 4 – Volatility Strategy; 5 – Futures Spread; 6 – Inter-Product Spread; 7 – Standard Future Strategy; 8 – Pack and Bundle; 9 – Strip
1823	Triggered	Y	1	150	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>151</td><td>unsigned int</td><td>Indicator for a delayed transaction<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
</table>

6.14 Replace Order Response (Lean Order)

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

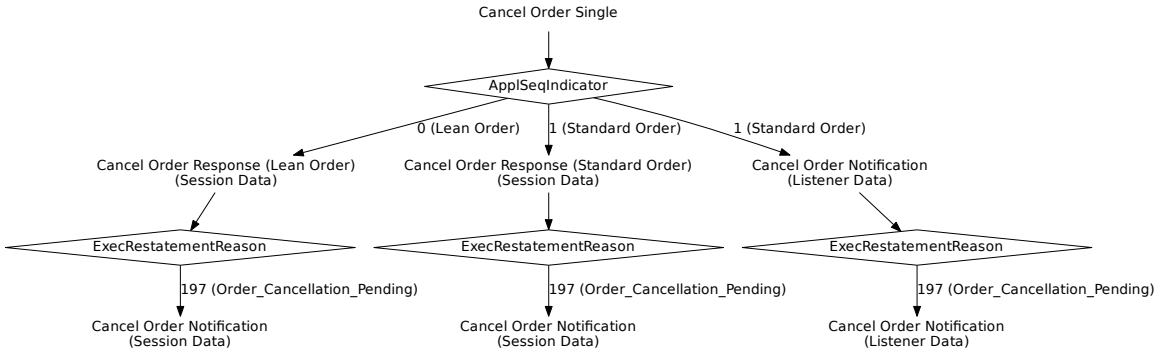
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	80	signed int	Instrument identifier.

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

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

6.15 Cancel Order Single

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



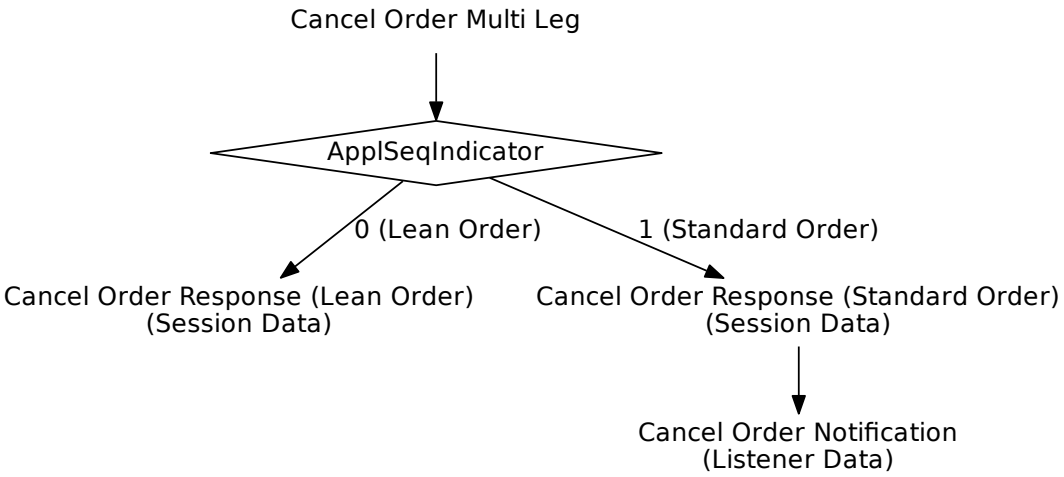
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	48	unsigned int	Investment decision within firm (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: 5 — Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	77	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 — Algo Value: 24 — Human/Natural person

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

6.16 Cancel Order Multi Leg

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID.
1724	OrderOrigination	N	1	80	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer Value: 5 — Order received from a direct access customer
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 — Algo Value: 24 — Human/Natural person

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	82	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
30011	FIXClOrdID	N	20	83	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39000	Pad1	U	1	103	Fixed String	not used

6.17 Cancel Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	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: 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: 1 — Last Message
<Message Body>						
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

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

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

6.18 Cancel Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	80	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	112	char	Conveys the current status of an order. Value: 4 – Cancelled; 6 – Pending Cancel (i.e. result of Order Cancel Request); 9 – Suspended
150	ExecType	Y	1	113	char	The reason why this message was generated. Value: 4 – Cancelled; 6 – Pending Cancel (e.g. result of Order Cancel Request)
378	ExecRestatement-Reason	Y	2	114	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 – Order delete accepted; 197 – Pending order deletion
1227	ProductComplex	Y	1	116	unsigned int	This field qualifies an instrument type on T7. Value: 1 – Simple instrument; 2 – Standard Option Strategy; 3 – Non-Standard Option Strategy; 4 – Volatility Strategy; 5 – Futures Spread; 6 – Inter-Product Spread; 7 – Standard Future Strategy; 8 – Pack and Bundle; 9 – Strip

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

6.19 Cancel Order Notification

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

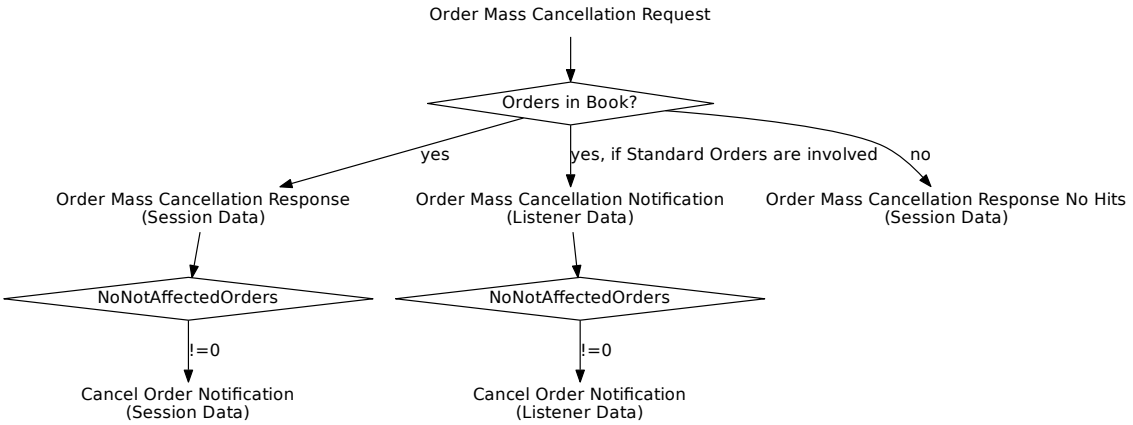
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	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	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.
20036	PartyIDEntering-Trader	N	4	124	unsigned int	Entering User ID.
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.
378	ExecRestatement-Reason	Y	2	132	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. 103 — Order delete accepted 122 — Instrument State Change 197 — Pending order deletion 199 — Pending order cancellation processed (end of FREEZE state) 261 — Panic Cancel

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

6.20 Order Mass Cancellation Request

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



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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>48</td><td>unsigned int</td><td>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.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>56</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>N</td><td>4</td><td>60</td><td>unsigned int</td><td>Session ID.</td></tr>
<tr><td>20612</td><td>TargetParty-IDExecutingTrader</td><td>N</td><td>4</td><td>64</td><td>unsigned int</td><td>Owning User ID.</td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>68</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>69</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>70</td><td>unsigned int</td><td>Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>71</td><td>unsigned int</td><td>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

6.21 Order Mass Cancellation Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products.\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: 4 — Session Data
28704	ApplMsgID	Y	16	55	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
<Message Body>						
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.

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

6.22 Order Mass Cancellation Response No Hits

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.

6.23 Order Mass Cancellation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.
44	Price	N	8	80	PriceType	Price boundary for deletion.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.
28782	NoAffectedOrder-Requests	Y	2	106	Counter	Number of affected order transactions
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation. Value: 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	Y	1	110	unsigned int	Instructions for order handling. Value: 3 = Persistent and non-persistent orders affected (FIX value 'H Q'); 2 = Non-persistent Order (FIX value 'Q')
54	Side	N	1	111	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.
<AffectedOrderRequestsGrp>						Cardinality: 0-500, Record counter: NoAffectedOrderRequests
28783	>AffectedOrder-RequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction
39040	>Pad4	U	4	4	Fixed String	not used

6.24 Extended Order Information

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\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: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	152	Qty	Total Order Quantity.
99	StopPx	N	8	160	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
1300	MarketSegmentID	Y	4	168	signed int	Product identifier.
432	ExpireDate	N	4	172	LocalMktDate	Date of order expiry. Required if 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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20012	PartyIDExecuting-Trader	N	4	188	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	192	unsigned int	Entering User ID.
30555	NoLegExecs	Y	2	196	Counter	Number of InstrmntLegExec repeating group instances.
378	ExecRestatement-Reason	Y	2	198	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message.

Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
122	Instrument State Change
108	Book Order executed
135	Market Order triggered and executed
149	Closing Auction Order has been activated
150	Closing Auction Order has been inactivated
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
212	Book or Cancel Order accepted
197	Pending order deletion
199	Pending order cancellation processed (end of FREEZE state)
181	Ownership Changed
114	Order has been changed to IOC

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	N	1	200	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
1227	ProductComplex	Y	1	201	unsigned int	This field qualifies an instrument type on T7. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
39	OrdStatus	Y	1	202	char	Conveys the current status of an order. Value: 0 = New; 1 = Partially filled; 2 = Filled; 4 = Cancelled; 9 = Suspended
150	ExecType	Y	1	203	char	The reason why this message was generated. Value: 0 = New; 4 = Cancelled; 5 = Replaced; 9 = Suspended; D = Restated; L = Triggered; F = Trade

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>204</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>205</td><td>unsigned int</td><td>Order type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Market</td></tr><tr><td>2</td><td>Limit</td></tr><tr><td>3</td><td>Stop</td></tr><tr><td>4</td><td>Stop Limit</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>206</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>207</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
18	ExecInst	N	1	208	unsigned int	Instructions for order handling. Value: 1 – Persistent Order (FIX value 'H'); 2 – Non-persistent Order (FIX value 'Q'); 5 – Persistent and Book or Cancel order (FIX value 'H 6'); 6 – Non-persistent and Book or Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	209	unsigned int	Marks a certain order as a closing auction one. Value: 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: 0 – No Recovery Required; 1 – Recovery Required
1	Account	N	2	211	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20038	PartyIDPosition-Account	N	32	213	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A
77	PositionEffect	N	1	245	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C – Close; O – Open
20096	PartyIDTakeUp-TradingFirm	N	5	246	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20013</td><td>PartyIDOrder-OriginationFirm</td><td>N</td><td>7</td><td>251</td><td>Fixed String</td><td>External Member ID.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>20032</td><td>PartyIDBeneficiary</td><td>N</td><td>9</td><td>258</td><td>Fixed String</td><td>Final Beneficiary
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>20075</td><td>PartyIDLocationID</td><td>N</td><td>2</td><td>267</td><td>Fixed String</td><td>Country code. Will be set to "XX" for non-capital letters.
Valid characters: \x01-\x7E</td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>269</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>W</td><td>Desk</td></tr>
<tr><td>Y</td><td>Electronic</td></tr>
<tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr>
<tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr>
<tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr>
<tr><td>D</td><td>Other, including Other-provided Screen</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>270</td><td>Fixed String</td><td>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</td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>290</td><td>Fixed String</td><td>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</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	302	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \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	FIXClOrdID	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: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO
2523	CrossedIndicator	Y	1	349	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing); 1 – Cross rejected (Order subject to crossing and match prevented)
39020	Pad2	U	2	350	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
2680	>LegAccount	N	2	352	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50

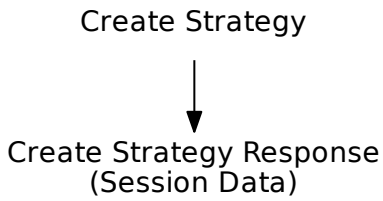
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
564	>LegPositionEffect	Y	1	354	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. Value: C = Close; O = Open
39050	>Pad5	U	5	355	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	0	PriceType	Price of Fill.
1365	>FillQty	N	8	8	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	20	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	24	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 = Added Liquidity; 2 = Removed Liquidity; 4 = Auction; 5 = Triggered Stop Order; 6 = Triggered OCO Order; 7 = Triggered Market Order
39070	>Pad7	U	7	25	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

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: 1 = Buy; 2 = Sell
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
39020	>Pad2	U	2	30	Fixed String	not used

7 Strategy Creation

7.1 Create Strategy

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10301 (SecurityDefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
762	SecuritySubType	N	4	28	signed int	Strategy Type.Required for ProductComplex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	32	unsigned int	This field qualifies an instrument type on T7. Value: 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
555	NoLegs	Y	1	33	Counter	Number of InstrmtLegGrp repeating group instances.
2404	ComplianceText	N	20	34	Fixed String	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
39020	Pad2	U	2	54	Fixed String	not used
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	56	signed int	Instrument identifier of the leg security.
566	>LegPrice	N	8	64	PriceType	Strategy leg underlying price (only applicable for underlying leg).
600	>LegSymbol	N	4	72	signed int	Product identifier of the leg security (only applicable for underlying leg).
623	>LegRatioQty	Y	4	76	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.
624	>LegSide	Y	1	80	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 = Buy; 2 = Sell

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

7.2 Create Strategy Response

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1149	HighLimitPrice	N	8	64	PriceType	Allowable high limit price for the trading day.A key parameter in validating order price.Used as the upper band for validating order prices.Orders submitted with prices above the upper limit will be rejected
48	SecurityID	Y	8	72	signed int	Instrument identifier.
779	LastUpdateTime	Y	8	80	UTCTimestamp	Creation timestamp of the strategy.
322	SecurityResponseID	Y	8	88	UTCTimestamp	Identifier for the Security Definition message.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
28614	NumberOfSecurities	Y	4	100	signed int	Number of strategies that have been created per session, product, instrument type and business day.
762	SecuritySubType	N	4	104	signed int	Strategy Type.Required for ProductComplex (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: 0 = Predefined Multileg Security; 1 = User-defined Multleg Security

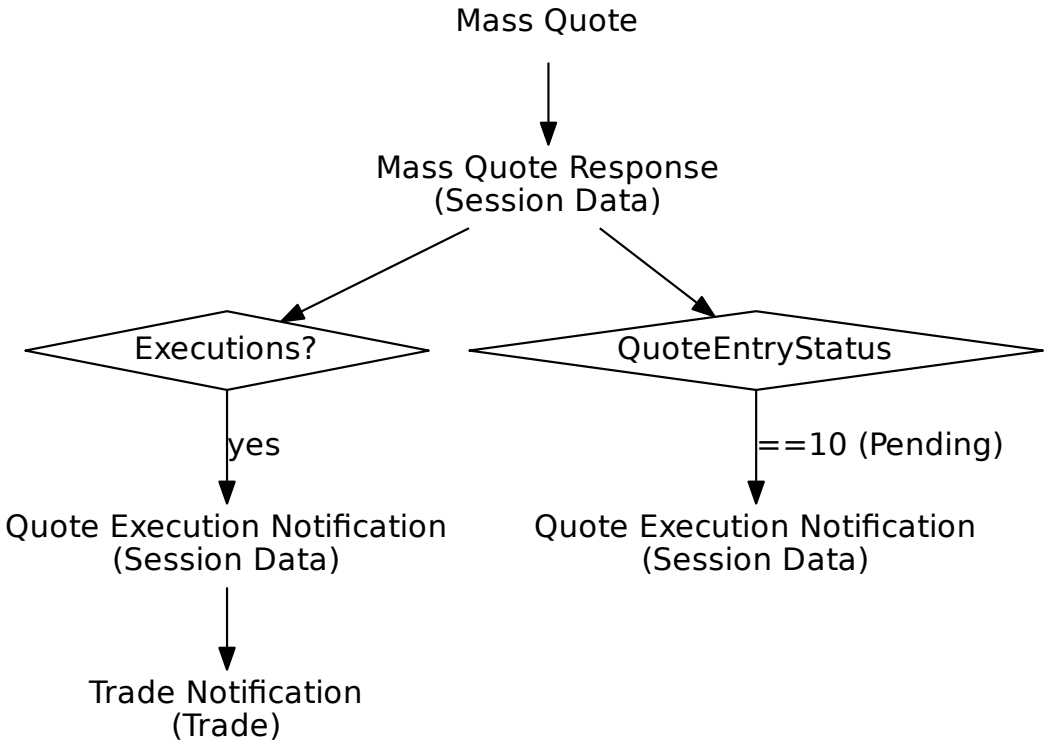
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1144	ImpliedMarket-Indicator	Y	1	109	unsigned int	Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out).Determination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

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

8 Quote Handling

8.1 Mass Quote

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule
28710	PriceValidityCheck-Type	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). Value: 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: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28723	QuoteSizeType	Y	1	60	unsigned int	Identifies the quoting model. Value: 1 = Total Size (Quote Modification); 2 = Open Size(Quote Entry)
537	QuoteType	Y	1	61	unsigned int	Quote Type Value: 0 = Indicative; 1 = Tradeable; 100 = Tradeable(BOC)
23002	OrderAttribute-LiquidityProvision	Y	1	62	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision
295	NoQuoteEntries	Y	1	63	Counter	The number of quote entries for a Mass Quote.
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	64	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	65	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	66	Fixed String	not used

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

8.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier generated by the exchange.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28789	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides
39030	Pad3	U	3	77	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<QuoteEntryAckGrp>						Cardinality: 0-200, Record counter: NoQuoteSideEntries
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
28788	>CxlSize	N	8	88	Qty	Cancelled quantity
368	>QuoteEntryReject-Reason	N	4	96	unsigned int	Reason code indicating why the quote entry has been rejected. Valid values are listed after this table.
1167	>QuoteEntryStatus	Y	1	100	unsigned int	Identifies the status of an individual quote. 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 QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

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

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

8.3 Quote Execution Notification

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

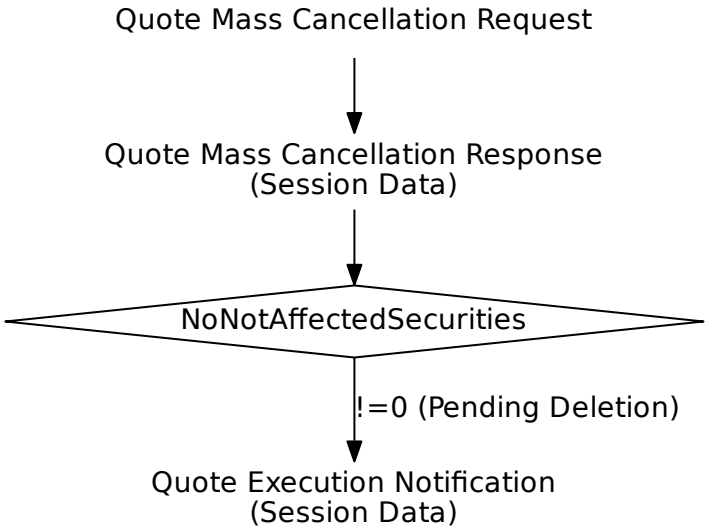
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\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: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 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: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

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

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

8.4 Quote Mass Cancellation Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-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	PartyIdInvestment-DecisionMaker-Qualifier	N	1	48	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	50	Fixed String	not used

8.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10409 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.

8.6 Quote Mass Cancellation Notification

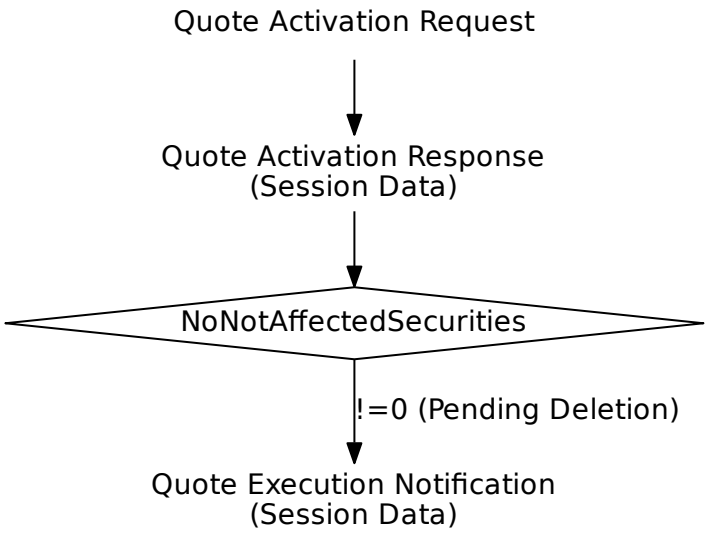
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\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: 4 — Description: Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — Description: False Value: 1 — Description: 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: 0 — Description: Not Last Message Value: 1 — Description: Last Message

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

8.7 Quote Activation Request

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



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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20122</td><td>PartyIdInvestment-DecisionMaker</td><td>N</td><td>8</td><td>24</td><td>unsigned int</td><td>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.</td></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>32</td><td>unsigned int</td><td>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.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>40</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>Y</td><td>4</td><td>44</td><td>unsigned int</td><td>Session ID.</td></tr>
<tr><td>1373</td><td>MassActionType</td><td>Y</td><td>1</td><td>48</td><td>unsigned int</td><td>Specifies the type of action requested.

<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Suspend quotes</td></tr><tr><td>2</td><td>Release quotes from suspension</td></tr></table></td></tr>
<tr><td>28768</td><td>MassActionSubType</td><td>N</td><td>1</td><td>49</td><td>unsigned int</td><td>Restriction for MassAction-Type(1373) = Release_quotes(2)
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Book or cancel</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>50</td><td>unsigned int</td><td>Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

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: 22 = Algo; 24 = Human/Natural person
39040	Pad4	U	4	52	Fixed String	not used

8.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10404 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffected-SecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

8.9 Quote Activation Notification

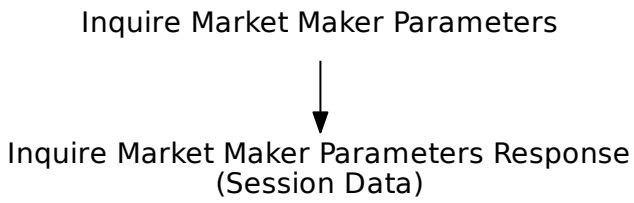
This message informs about an unsolicited inactivation and activation of quotes.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Description: Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — Description: False Value: 1 — Description: 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: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

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

8.10 Inquire Market Maker Parameters

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



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

8.11 Inquire Market Maker Parameters Response

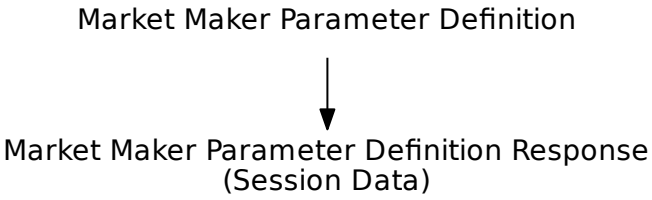
This message is the positive response to the Inquire Market Maker Parameters request.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1629	>ExposureDuration	Y	8	72	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.
14	>CumQty	Y	8	80	Qty	Volume threshold: total number of traded contracts.
7966	>Delta	Y	8	88	Qty	The Delta counter holds for futures the difference of bought future contracts and sold future contracts.For options it is the the difference of (long calls + short puts) and (short calls + long puts).
7968	>Vega	Y	8	96	Qty	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)
28615	>PctCount	Y	4	104	signed int	The Percent counter sums up each trade as a percentage of the original volume.
20655	>TargetPartyIDSessionID	N	4	108	unsigned int	Session ID.

8.12 Market Maker Parameter Definition

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



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

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

8.13 Market Maker Parameter Definition Response

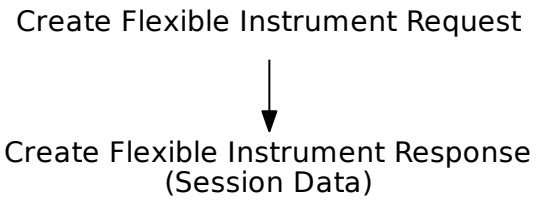
This message confirms a Market Maker Parameter Definition request.

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

9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10309 (SecurityDefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
541	MaturityDate	Y	4	36	LocalMktDate	Date of maturity.
1193	SettlMethod	Y	1	40	char	Settlement method for a contract or instrument. Value: C — Cash Settlement Value: P — Physical Settlement
206	OptAttribute	N	1	41	unsigned int	Version of option contract.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>201</td><td>PutOrCall</td><td>N</td><td>1</td><td>42</td><td>unsigned int</td><td>Indicates whether an option contract is a put or call.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Put</td></tr><tr><td>1</td><td>Call</td></tr></table></td></tr>
<tr><td>1194</td><td>ExerciseStyle</td><td>N</td><td>1</td><td>43</td><td>unsigned int</td><td>Type of exercise of an instrument.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>European</td></tr><tr><td>1</td><td>American</td></tr></table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>44</td><td>Fixed String</td><td>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</td></tr>
</table>

9.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

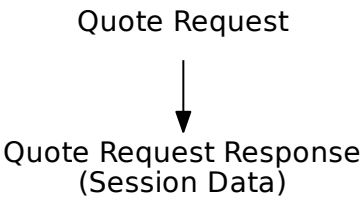
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10310 (SecurityDefinition, MsgType = d)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
322	SecurityResponseID	Y	8	56	UTCTimestamp	Identifier for the Security Definition message.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
202	StrikePrice	N	8	72	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
541	MaturityDate	Y	4	84	LocalMktDate	Date of maturity.
1227	ProductComplex	N	1	88	unsigned int	This field qualifies an instrument type on T7. Value: 10 — Description: Flexible Simple Instrument

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

10 Quote and Cross Request

10.1 Quote Request

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



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

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

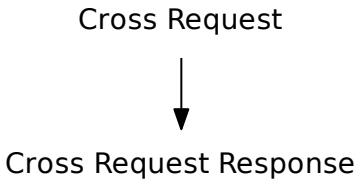
10.2 Quote Request Response

This message confirms a Quote Request.

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

10.3 Cross Request

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



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

10.4 Cross Request Response

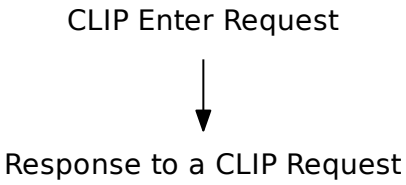
This message confirms a Cross Request.

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

11 CLIP Trading

11.1 CLIP Enter Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25130	SideDisclosure-Instruction	N	1	62	unsigned int	Instruction to show side. Value: 0 = No; 1 = Yes
25131	PriceDisclosure-Instruction	N	1	63	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25136	OrderQtyDisclosure-Instruction	N	1	64	unsigned int	Instruction to show total quantity. Value: 0 = No; 1 = Yes
22417	RootPartyContraFirm	N	5	65	Fixed String	The identifier of the member counterparty 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
<CrossRequestSideGrp>						Cardinality: 1-2, Record counter: NoSides
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	>PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
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: 1 = Client Broker; 2 = Proprietary Broker
54	>Side	Y	1	113	unsigned int	Side of the order. Value: 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: 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: 22 = Algo; 24 = Human/Natural person

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>23002</td><td>>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>116</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>21222</td><td>>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>117</td><td>unsigned int</td><td>Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>77</td><td>>PositionEffect</td><td>N</td><td>1</td><td>118</td><td>char</td><td>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	>CustOrderHandling-Inst	N	1	119	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Value: Description W: Desk Y: Electronic C: Vendor-provided Platform billed by Executing Broker G: Sponsored Access via Exchange API or FIX provided by Executing Broker H: Premium Algorithmic Trading Provider billed by Executing Broker D: Other, including Other-provided Screen *: More values
1	>Account	N	2	120	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	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

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
<SideCrossLegGrp>						Cardinality: 0-40, Record counter: NoCrossLegs
25153	>LegInputSource	Y	1	0	unsigned int	Role on/for a message Value: 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: C = Close; O = Open
2680	>LegAccount	N	2	2	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50
39040	>Pad4	U	4	4	Fixed String	not used

11.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10133 (CrossRequestAck, MsgType = DT)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
2672	CrossRequestID	N	4	76	signed int	User defined transaction ID.
552	NoSides	Y	1	80	Counter	
39070	Pad7	U	7	81	Fixed String	not used
<CrossRequestAckSideGrp>						Cardinality: 1-2, Record counter: NoSides
37	>OrderID	Y	8	88	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

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

11.3 CLIP Execution Notification

CLIP Execution Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10135 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Description: Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — Description: 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: 1 — Description: Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

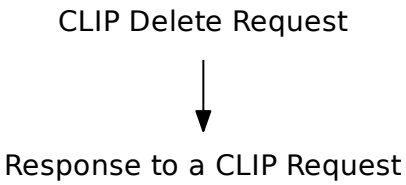
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
84	CxlQty	Y	8	88	Qty	Total quantity cancelled for this order.
151	LeavesQty	Y	8	96	Qty	Remaining quantity of an order.
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
378	ExecRestatement-Reason	Y	2	116	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 340 — CLIP execution after improvement period
30555	NoLegExecs	Y	2	118	Counter	Number of InstrmntLegExec repeating group instances.
1227	ProductComplex	Y	1	120	unsigned int	This field qualifies an instrument type on T7. 1 — Simple instrument 2 — Standard Option Strategy 3 — Non-Standard Option Strategy 4 — Volatility Strategy 5 — Futures Spread 6 — Inter-Product Spread 7 — Standard Future Strategy 8 — Pack and Bundle 9 — Strip
54	Side	Y	1	121	unsigned int	Side of the order. 1 — Buy 2 — Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	122	char	Conveys the current status of an order. Value: 4 = Cancelled; 1 = Partially filled; 2 = Filled
150	ExecType	Y	1	123	char	The reason why this message was generated. Value: 4 = Cancelled; F = Trade
574	MatchType	Y	1	124	unsigned int	The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision Value: 13 = Liquidity Improvement Cross
1362	NoFills	Y	1	125	Counter	Specifies the number of partial fills included in this Execution Report.
39020	Pad2	U	2	126	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	128	PriceType	Price of Fill.
1365	>FillQty	Y	8	136	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	144	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	148	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	152	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 2 = Removed Liquidity; 1 = Added Liquidity

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

11.4 CLIP Delete Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10132 (Cross-Request, MsgType = DS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	Y	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
20122	PartyIdInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	48	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
2672	CrossRequestID	N	4	60	signed int	User defined transaction ID.
25124	ExecutingTrader-Qualifier	Y	1	64	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	65	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	66	Fixed String	not used

11.5 CLIP Deletion Notification

CLIP Deletion Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10134 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	U	16	38	data	not used
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Description: Session Data
1352	ApplResendFlag	U	1	55	unsigned int	not used
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
84	CxlQty	Y	8	88	Qty	Total quantity cancelled for this order.

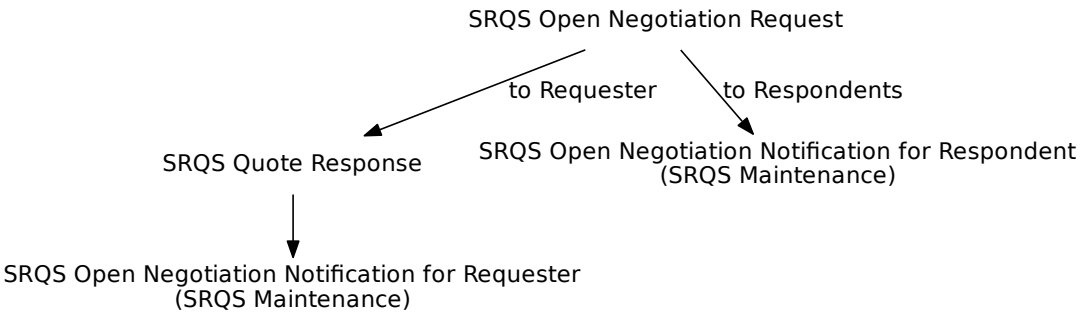
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>96</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y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

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

12 Selective Request for Quote Service

12.1 SRQS Open Negotiation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10700 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
132	BidPx	N	8	32	PriceType	Bid price/rate.
133	OfferPx	N	8	40	PriceType	Offer price/rate.
38	OrderQty	N	8	48	Qty	Open/total quantity of the SRQS negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDeltaPercentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy
62	ValidUntilTime	N	8	72	UTCTimestamp	Time until an entity is valid.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
762	SecuritySubType	N	4	84	signed int	Strategy Type.Required for ProductComplex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle
537	QuoteType	Y	1	88	unsigned int	Quote Type Value: Description 0: Indicative 1: Tradeable
28786	QuoteSubType	Y	1	89	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 5: Option Volatility Strategy with fixed Underlying price and delta 6: Option Volatility Strategy - Underlying price is negotiated on exchange
555	NoLegs	N	1	90	Counter	Number of QuoteReqLegs repeating group instances.
1461	NoTargetPartyIDs	Y	1	91	Counter	Number of TargetParties records.
25145	NumberOfRespDisclosureInstruction	Y	1	92	unsigned int	Instruction to show total number of 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: 1 = Buy; 2 = Sell
1227	ProductComplex	N	1	94	unsigned int	This field qualifies an instrument type on T7. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
1172	RespondentType	Y	1	95	unsigned int	Specifies the type of respondents requested. Value: 1 = Respondents are known during a negotiation; 102 = Respondents are anonymized after negotiation start, Requester will remain anonymous from start
25194	ShowLastDealOnClosure	Y	1	96	unsigned int	Instruction to show last deal information after negotiation closure Value: 0 = No; 1 = Yes
22001	PartyExecutingFirm	Y	5	97	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	102	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20

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-OriginationTrader	N	132	260	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	392	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	400	unsigned int	The ratio of quantity for this individual 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	Y	1	408	unsigned int	Indicates type of leg. Value: 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: 1 = Buy; 2 = Sell
39060	>Pad6	U	6	410	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetParty-IDExecutingTrader	U	4	0	unsigned int	not used
25130	>SideDisclosure-Instruction	Y	1	4	unsigned int	Instruction to show side. Value: 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: 0 = No; 1 = Yes
25137	>LeavesQty-DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. Value: 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: 0 = No; 1 = Yes
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	10	unsigned int	Instruction to show buy-side user information Value: 0 = No; 1 = Yes
25138	>QuoteInstruction	U	1	11	unsigned int	not used
22601	>TargetParty-ExecutingFirm	Y	5	12	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-ExecutingTrader	Y	6	17	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
1672	>PartyDetailStatus	U	1	23	unsigned int	not used
25185	>PartyDetailStatus-Information	U	1	24	unsigned int	not used
39070	>Pad7	U	7	25	Fixed String	not used

12.2 SRQS Inquire Smart Respondent Request

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10718 (PartyDetailsListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
25176	EurexVolumeRanking	Y	1	28	unsigned int	Eurex Volume Ranking Value: Description 1: Low 2: Medium 3: High
25177	EnlightRFQAvgRespTimeRanking	Y	1	29	unsigned int	Enlight RFQ Average Response Time Ranking Value: Description 1: Low 2: Medium 3: High
25178	EnlightRFQAvgRespRateRanking	Y	1	30	unsigned int	Enlight RFQ Average Response Rate Ranking Value: Description 1: Low 2: Medium 3: High

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

<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Low</td></tr><tr><td>2</td><td>Medium</td></tr><tr><td>3</td><td>High</td></tr></table></td></tr>
</table>

12.3 SRQS Inquire Smart Respondent Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10719 (PartyDetailsListReport, MsgType = CG)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
1671	NoPartyDetails	Y	2	36	Counter	Number of PartyDetailsGrp repeating group
39020	Pad2	U	2	38	Fixed String	not used
<SmartPartyDetailGrp>						Cardinality: 0-1000, Record counter: NoPartyDetails
22259	>PartyDetail-ExecutingUnit	Y	5	40	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20
22212	>PartyDetail-ExecutingTrader	Y	6	45	Fixed String	Trader Name Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39050	>Pad5	U	5	51	Fixed String	not used

12.4 SRQS Quote Response

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

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

12.5 SRQS Open Negotiation Notification for Requester

This message informs the requester about a new SRQS negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10710 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	48	signed int	Instrument identifier.
132	BidPx	N	8	56	PriceType	Bid price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	64	PriceType	Offer price/rate.
38	OrderQty	N	8	72	Qty	Open/total quantity of the SRQS negotiation.
31	LastPx	N	8	80	PriceType	Price of this fill.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
28759	QuoteRefPrice	N	8	96	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDelta-Percentage	N	8	104	floatDecimal4	The effective underlying delta of a Vola-Strategy
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.
25184	TradeToRequestRatio	N	8	120	floatDecimal4	Ratio indicating amount of Trades to RFQ requested
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	132	signed int	Product identifier.
762	SecuritySubType	N	4	136	signed int	Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle
25150	NumberOf-Respondents	N	4	140	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	144	unsigned int	Quote Type Value: 0 = Indicative; 1 = Tradeable

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 5: Option Volatility Strategy with fixed Underlying price and delta 6: Option Volatility Strategy - Underlying price is negotiated on exchange
297	QuoteStatus	Y	1	146	unsigned int	Identifies the status of the quote acknowledgement. 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 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp-DisclosureInstruction	Y	1	151	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
1172	RespondentType	Y	1	152	unsigned int	Specifies the type of respondents requested. Value: 1 = Respondents are known during a negotiation; 102 = Respondents are anonymized after negotiation start, Requester will remain anonymous from start
25194	ShowLastDealOn-Closure	Y	1	153	unsigned int	Instruction to show last deal information after negotiation closure Value: 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
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
602	>LegSecurityID	Y	8	456	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	464	unsigned int	The ratio of quantity for this individual 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: 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: 1 = Buy; 2 = Sell
39060	>Pad6	U	6	474	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetPartyIDExecutingTrader	N	4	0	unsigned int	Anonymous user ID
25130	>SideDisclosureInstruction	Y	1	4	unsigned int	Instruction to show side. Value: 0 = No; 1 = Yes
25131	>PriceDisclosureInstruction	Y	1	5	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25137	>LeavesQtyDisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. Value: 0 = No; 1 = Yes
25146	>LastPxDisclosureInstruction	U	1	7	unsigned int	not used

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

12.6 SRQS Open Negotiation Notification for Respondent

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10711 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28764	NegotiationStartTime	N	8	48	UTCTimestamp	Start time of SRQS negotiation
48	SecurityID	N	8	56	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
132	BidPx	N	8	64	PriceType	Bid price/rate.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.
32	LastQty	N	8	88	Qty	Quantity executed in this fill.
31	LastPx	N	8	96	PriceType	Price of this fill.
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDelta-Percentage	N	8	112	floatDecimal4	The effective underlying delta of a Vola-Strategy
126	ExpireTime	N	8	120	UTCTimestamp	Time an entity expires.
25184	TradeToRequestRatio	N	8	128	floatDecimal4	Ratio indicating amount of Trades to RFQ requested
25201	TradeToQuoteRatio	N	8	136	floatDecimal4	Ratio of Trades to Quotes
28758	NegotiationID	Y	4	144	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	148	signed int	Product identifier.
762	SecuritySubType	N	4	152	signed int	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: 0 = Indicative; 1 = Tradeable

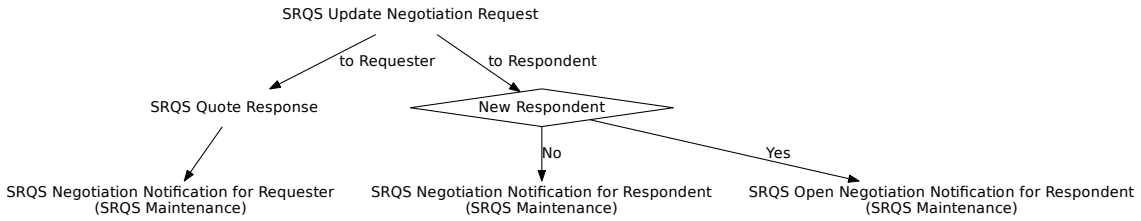
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28786</td><td>QuoteSubType</td><td>Y</td><td>1</td><td>163</td><td>unsigned int</td><td>Sub-type of QuoteType<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Working Delta</td></tr><tr><td>2</td><td>Basis Trade</td></tr><tr><td>3</td><td>Regular LDS Negotiation</td></tr><tr><td>4</td><td>Negotiate the underlying outside the exchange</td></tr><tr><td>5</td><td>Option Volatility Strategy with fixed Underlying price and delta</td></tr><tr><td>6</td><td>Option Volatility Strategy - Underlying price is negotiated on exchange</td></tr></table></td></tr>
<tr><td>297</td><td>QuoteStatus</td><td>Y</td><td>1</td><td>164</td><td>unsigned int</td><td>Identifies the status of the quote acknowledgement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>16</td><td>Active</td></tr></table></td></tr>
<tr><td>555</td><td>NoLegs</td><td>Y</td><td>1</td><td>165</td><td>Counter</td><td>Number of QuotReqLegs repeating group instances.</td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>166</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>167</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1172	RespondentType	Y	1	168	unsigned int	Specifies the type of respondents requested. Value: 1 — Respondents are known during a negotiation Value: 102 — Respondents are anonymized after negotiation start, Requester will remain anonymous from start
22001	PartyExecutingFirm	N	5	169	Fixed String	Owning business unit name. 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-Firm	N	5	186	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	N	6	191	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	197	Fixed String	User defined ID of a SRQS negotiation 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-OriginationTrader	N	132	349	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39070	Pad7	U	7	481	Fixed String	not used
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	488	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	496	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.
600	>LegSymbol	N	4	500	signed int	Product identifier of the leg security (only applicable for underlying leg).

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

12.7 SRQS Update Negotiation Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp-DisclosureInstruction	Y	1	73	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
54	Side	N	1	74	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
298	QuoteCancelType	N	1	75	unsigned int	Status of the SRQS negotiation: 4=Close. Value: 4 = Cancel All Quotes
25194	ShowLastDealOn-Closure	Y	1	76	unsigned int	Instruction to show last deal information after negotiation closure Value: 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
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
20612	>TargetParty-IDExecutingTrader	N	4	352	unsigned int	Anonymous user ID

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25130	>SideDisclosure-Instruction	Y	1	356	unsigned int	Instruction to show side. Value: 0 = No; 1 = Yes
25131	>PriceDisclosure-Instruction	Y	1	357	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25137	>LeavesQty-DisclosureInstruction	Y	1	358	unsigned int	Instruction to show leaves quantity. Value: 0 = No; 1 = Yes
25146	>LastPxDisclosure-Instruction	Y	1	359	unsigned int	Instruction to show last deal price. Value: 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: 0 = No; 1 = Yes
31814	>Free-Text5Disclosure-Instruction	Y	1	361	unsigned int	Instruction to show FreeText5 Value: 0 = No; 1 = Yes

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: 0 = No; 1 = Yes
25138	>QuoteInstruction	Y	1	363	unsigned int	Quoting instruction. Value: 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

12.8 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10712 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
21001	TrdRegTSExecution-Time	N	8	48	UTCTimestamp	Time of the last SRQS Deal

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDeltaPercentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy
132	BidPx	N	8	72	PriceType	Bid price/rate.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
38	OrderQty	N	8	88	Qty	Total quantity of the SRQS negotiation.
31	LastPx	N	8	96	PriceType	Price of this fill.
151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotiation.
32	LastQty	N	8	112	Qty	Quantity executed in this fill.
168	EffectiveTime	N	8	120	UTCTimestamp	Time an SRQS STP deal is executed
779	LastUpdateTime	N	8	128	UTCTimestamp	Creation timestamp of the strategy.
28758	NegotiationID	Y	4	136	unsigned int	ID of a SRQS negotiation
25150	NumberOfRespondents	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 4: Negotiate the underlying outside the exchange 5: Option Volatility Strategy with fixed Underlying price and delta 6: Option Volatility Strategy - Underlying price is negotiated on exchange

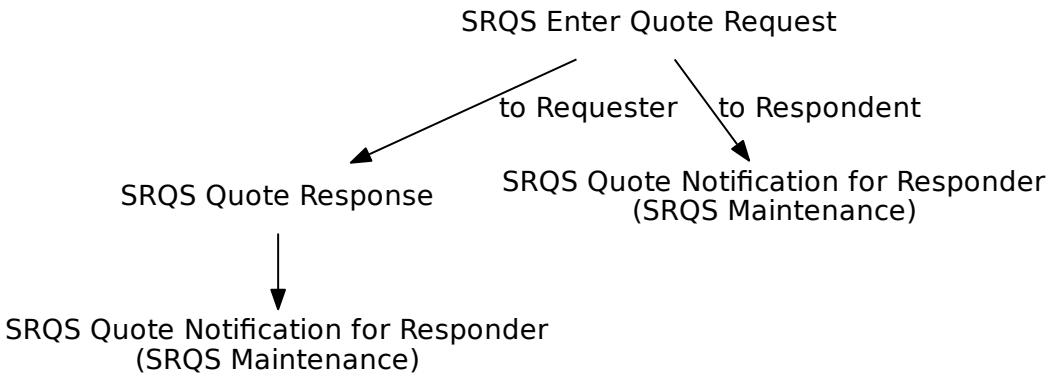
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	146	unsigned int	Status of the SRQS negotiation. Value: 6 = Removed; 16 = Active
1461	NoTargetPartyIDs	Y	1	147	Counter	Number of TargetParties records.
25145	NumberOfResp-DisclosureInstruction	Y	1	148	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
54	Side	N	1	149	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25194	ShowLastDealOn-Closure	Y	1	150	unsigned int	Instruction to show last deal information after negotiation closure Value: 0 = No; 1 = Yes
22001	PartyExecutingFirm	Y	5	151	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	156	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	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-\x5F, \x61-\x7B, \x7D, \x7E
22011	PartyOrder-OriginationTrader	N	132	320	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39040	Pad4	U	4	452	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<TargetParties>						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: 0 = No; 1 = Yes
25131	>PriceDisclosure-Instruction	Y	1	461	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25137	>LeavesQty-DisclosureInstruction	Y	1	462	unsigned int	Instruction to show leaves quantity. Value: 0 = No; 1 = Yes
25146	>LastPxDisclosure-Instruction	Y	1	463	unsigned int	Instruction to show last deal price. Value: 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: 0 = No; 1 = Yes
31814	>Free-Text5Disclosure-Instruction	Y	1	465	unsigned int	Instruction to show FreeText5 Value: 0 = No; 1 = Yes

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: 0 = No; 1 = Yes
25138	>QuoteInstruction	Y	1	467	unsigned int	Quoting instruction. Value: 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: 0 = Active; 1 = Suspend; 2 = Rejected
25185	>PartyDetailStatus-Information	N	1	480	unsigned int	Reason for a responder reject Value: 1 = High TRR (TradeToRequest-Ratio) threshold; 2 = Anonymous negotiation blocked by responder
39070	>Pad7	U	7	481	Fixed String	not used

12.9 SRQS Enter Quote Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28759	QuoteRefPrice	N	8	88	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
28758	NegotiationID	Y	4	100	unsigned int	ID of a SRQS negotiation
23002	OrderAttribute-LiquidityProvision	N	1	104	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	105	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	106	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker
22001	PartyExecutingFirm	Y	5	108	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	113	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
25007	FreeText1	N	12	119	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	131	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	143	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	155	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	287	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C — Close; O — Open
1	Account	N	2	288	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	290	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

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

12.10 SRQS Quote Notification for Responder

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10707 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
117	QuoteID	N	8	48	unsigned int	System defined quote identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.
132	BidPx	N	8	64	PriceType	Bid price/rate.
134	BidSize	N	8	72	Qty	Quantity of bid.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
135	OfferSize	N	8	88	Qty	Quantity of offer.
25149	UnderlyingDelta-Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
28758	NegotiationID	Y	4	112	unsigned int	ID of a SRQS negotiation
28787	QuotingStatus	Y	1	116	unsigned int	Quoting status for the executing party Value: 1 = Open/Active; 2 = Open/Working; 3 = Closed/Inactive
1815	TradingCapacity	N	1	117	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker
39020	Pad2	U	2	118	Fixed String	not used
20012	PartyIDExecuting-Trader	N	4	120	unsigned int	Anonymous user ID
22001	PartyExecutingFirm	N	5	124	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	129	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	135	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
131	QuoteReqID	N	20	141	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E

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

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

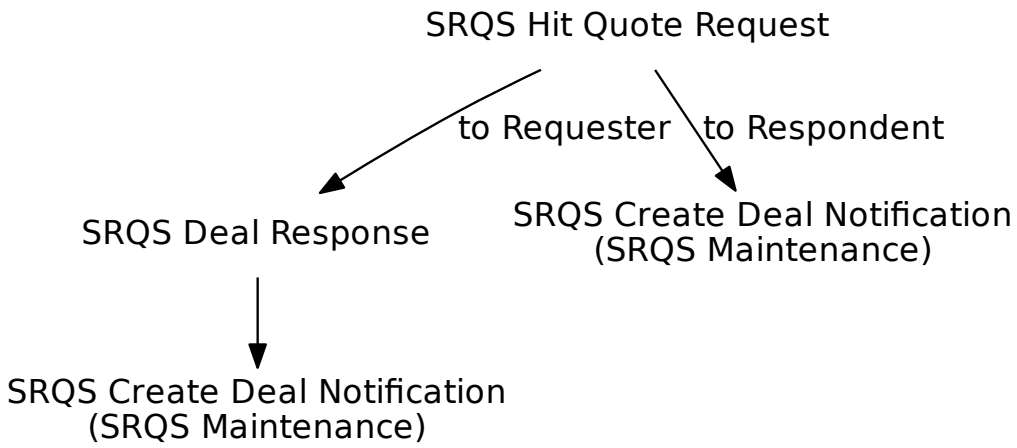
12.11 SRQS Enter Quoting Status Request

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

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

12.12 SRQS Hit Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10704 (QuoteResponse, MsgType = AJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
117	QuoteID	Y	8	24	unsigned int	System defined quote identifier.
38	OrderQty	Y	8	32	Qty	Quantity of the SRQS deal.
62	ValidUntilTime	N	8	40	UTCTimestamp	Time until an entity is valid.
879	UnderlyingQty	N	8	48	Qty	Nominal value of an underlying
30889	UnderlyingPriceStipValue	N	8	56	PriceType	Limit price for the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
28758	NegotiationID	Y	4	92	unsigned int	ID of a SRQS negotiation
54	Side	Y	1	96	unsigned int	Side of the order. Value: 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: 1 = Liquidity provision; 0 = No liquidity provision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	98	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	99	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 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: 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: 5 = Order received from a direct access customer

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30059	HedgingInstruction	N	1	103	unsigned int	Indication for the hedge transation Value: 1 — 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	FirmTradeID	N	20	115	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	135	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	147	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	159	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	171	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	N	1	303	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
1	Account	N	2	304	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	306	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
1031	CustOrderHandling-Inst	N	1	315	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Value: W = Desk; Y = Electronic; C = Vendor-provided Platform billed by Executing Broker; G = Sponsored Access via Exchange API or FIX provided by Executing Broker; H = Premium Algorithmic Trading Provider billed by Executing Broker; D = Other, including Other-provided Screen; * = More values
20013	PartyIDOrder-OriginationFirm	N	7	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	357	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-TradingFirm	N	5	377	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
39020	Pad2	U	2	382	Fixed String	not used

12.13 SRQS Deal Response

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

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

12.14 SRQS Create Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10708 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
31	LastPx	Y	8	48	PriceType	Price of this fill.
32	LastQty	Y	8	56	Qty	Quantity of the SRQS deal.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	QuoteID	Y	8	64	unsigned int	Customer defined mass quote identifier.
48	SecurityID	N	8	72	signed int	Instrument identifier.
126	ExpireTime	N	8	80	UTCTimestamp	Time an entity expires.
810	UnderlyingPx	N	8	88	PriceType	Underlying price associated with a derivative instrument.
25149	UnderlyingDelta-Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy
25151	UnderlyingEffective-DeltaPercentage	N	8	104	floatDecimal4	The effective underlying delta of a Vola-Strategy
879	UnderlyingQty	N	8	112	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-Value	N	8	120	PriceType	Limit price for the underlying price
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	132	unsigned int	System defined SRQS deal ID.
1126	OrigTradeID	N	4	136	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20612	TargetParty-IDExecutingTrader	N	4	140	unsigned int	Anonymous user ID
939	TrdRptStatus	Y	1	144	unsigned int	SRQS deal status. Value: 0 = Accepted; 4 = Pending new
856	TradeReportType	N	1	145	unsigned int	Used for negotiations for working delta or basis trades. Only for TrdRptStatus = 'Accepted Value: 5 = No/Was (Replaced)
1011	MessageEventSource	Y	1	146	char	Receiver of a message. Value: R = Broadcast to requestor; Q = Broadcast to quote submitter
54	Side	Y	1	147	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

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: 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: 0 – Do Not Publish Trade; 1 – Publish Trade
30059	HedgingInstruction	N	1	151	unsigned int	Indication for the hedge transation Value: 1 – Execute hedge transation in the closing auction of the underlying
22401	RootPartyExecuting-Firm	Y	5	152	Fixed String	Business unit name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	157	Fixed String	Owning trader name of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22436	RootPartyEntering-Trader	Y	6	163	Fixed String	Entering trader name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22601	TargetPartyExecuting-Firm	N	5	169	Fixed String	Name of the target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	N	6	174	Fixed String	Name of the target trader name. Valid characters: A-Z, 0-9, \x20
1041	FirmTradeID	N	20	180	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	200	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E

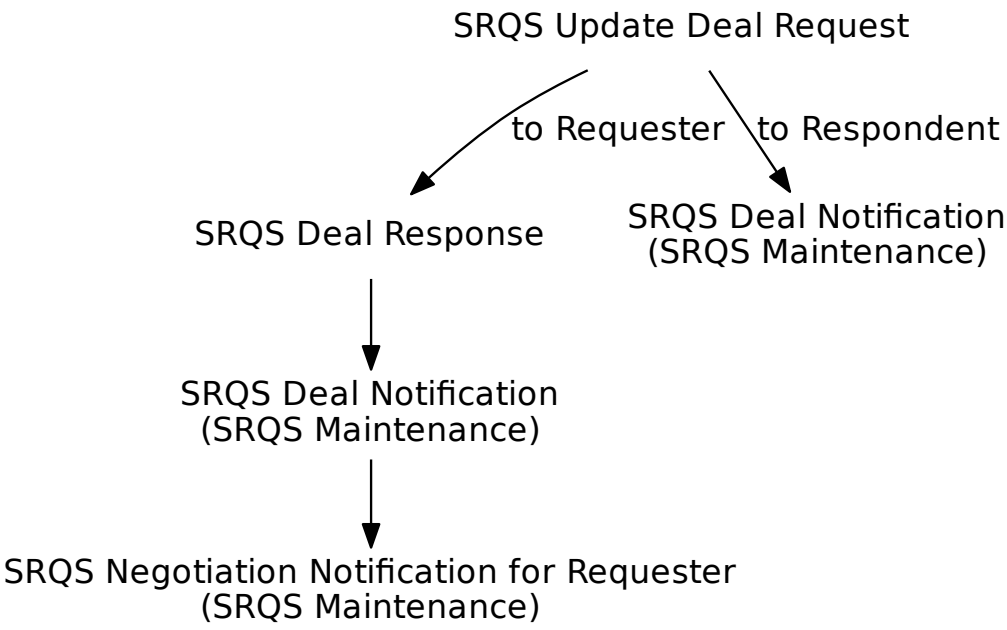
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	220	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	232	Fixed String	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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	256	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
77	PositionEffect	N	1	388	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
1	Account	N	2	389	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20032	PartyIDBeneficiary	N	9	391	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

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

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	>MDSubBookType	N	1	513	unsigned int	Sub-type/qualifier of market data Value: Description 1: Implied 2: Volume Weighted Average
39060	>Pad6	U	6	514	Fixed String	not used

12.15 SRQS Update Deal Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10706 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
30889	UnderlyingPriceStipValue	N	8	24	PriceType	Limit price for the underlying price

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

12.16 SRQS Deal Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10709 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30889	UnderlyingPriceStipValue	N	8	48	PriceType	Limit price for the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	56	PriceType	Underlying price associated with a derivative instrument.
31	LastPx	N	8	64	PriceType	Price of this fill.
32	LastQty	N	8	72	Qty	Quantity executed in this fill.
28758	NegotiationID	Y	4	80	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	84	unsigned int	System defined SRQS deal ID.
20612	TargetParty-IDExecutingTrader	N	4	88	unsigned int	Anonymous user ID
1663	RequestingPartySub-IDType	N	2	92	unsigned int	Party type initiating SRQS deal deletion Value: Description 5000: Requester 5001: Responder 5002: Both (Requester and Responder) 5003: System
939	TrdRptStatus	Y	1	94	unsigned int	Status of the SRQS deal. Value: Description 0: Accepted 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

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, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker
22401	RootPartyExecuting-Firm	N	5	98	Fixed String	Name of the requester business unit. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	N	6	103	Fixed String	Name of the owning trader of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22436	RootPartyEntering-Trader	N	6	109	Fixed String	Name of the entering trader. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22601	TargetPartyExecuting-Firm	N	5	115	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	N	6	120	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
22636	TargetPartyEntering-Trader	N	6	126	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
1041	FirmTradeID	N	20	132	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	152	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25007	FreeText1	N	12	172	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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

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

12.17 SRQS Negotiation Status Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10715 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
168	EffectiveTime	N	8	48	UTCTimestamp	Time an SRQS STP deal is executed
28758	NegotiationID	Y	4	56	unsigned int	ID of a SRQS negotiation

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

12.18 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	48	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDeltaPercentage	N	8	56	floatDecimal4	The effective underlying delta of a Vola-Strategy
132	BidPx	N	8	64	PriceType	Bid price/rate.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
31	LastPx	N	8	80	PriceType	Price of this fill.
151	LeavesQty	N	8	88	Qty	Open quantity of the SRQS negotiation.
32	LastQty	N	8	96	Qty	Quantity executed in this fill.
168	EffectiveTime	N	8	104	UTCTimestamp	Time an SRQS STP deal is executed
779	LastUpdateTime	N	8	112	UTCTimestamp	Creation timestamp of the strategy.
25201	TradeToQuoteRatio	N	8	120	floatDecimal4	Ratio of Trades to Quotes
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation
25150	NumberOfRespondents	N	4	132	unsigned int	Total number of Respondents in a SRQS event.
25202	TradeToQuoteRatioPosition	N	2	136	unsigned int	Ranking position of Ratio of Trades to Quotes
537	QuoteType	Y	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 5: Option Volatility Strategy with fixed Underlying price and delta 6: Option Volatility Strategy - Underlying price is negotiated on exchange

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	140	unsigned int	Status of the SRQS negotiation. Value: 6 = Removed; 16 = Active
25138	QuoteInstruction	Y	1	141	unsigned int	Quoting instruction. Value: 0 = Do not re-quote; 1 = (Re-)Quote
54	Side	N	1	142	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	PartyExecutingFirm	Y	5	143	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	148	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	154	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22601	TargetPartyExecuting-Firm	N	5	160	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	N	6	165	Fixed String	Name of target user/trader. 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

12.19 SRQS Status Notification

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

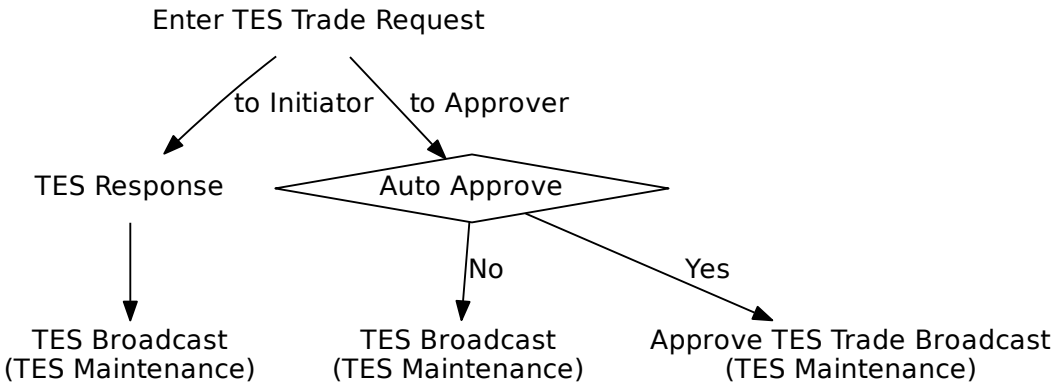
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10714 (QuoteStatusReport, MsgType = AI)
39020	Pad2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

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

13 TES Trading

13.1 Enter TES Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
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	RelatedTradeQuantity	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 TrdType (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].

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Y	1	115	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
870	NoInstrAttrib	Y	1	116	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	117	Counter	Number of underlying stipulation entries.
20010	PartyIDSettlementLocation	N	1	118	unsigned int	ID of settlement location. Value: Description 1: Clearstrem Banking Frankfurt 2: Clearstrem Banking Luxemburg 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 Futures 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
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	N	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
<SideAllocGrp>						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: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	257	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	262	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	268	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	16	Qty	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
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: 8 – Swap Start Date Value: 9 – Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.\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: 5 – Variable rate Value: 100 – Coupon rate Value: 101 – Offset to the variable coupon rate Value: 102 – Swap Customer 1 Value: 103 – Swap Customer 2 Value: 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

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.
571	TradeReportID	Y	20	36	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

13.3 TES Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10604 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associated with a derivative instrument.
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
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 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-Date	N	4	124	LocalMktDate	Date the underlying instrument will settle. \newline To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	128	LocalMktDate	Underlying security's maturity date. \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-SegmentID	N	4	136	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].
25181	AutoApprovalRuleID	N	4	140	unsigned int	Auto Approval rule id - only in case of erroneous Auto Approval processing

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>144</td><td>unsigned int</td><td>Type of TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>30354</td><td>VarTextLen</td><td>N</td><td>2</td><td>146</td><td>Counter</td><td>Number of used bytes for field VarText (30355).</td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>148</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Submit</td></tr><tr><td>2</td><td>Accept</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>11</td><td>Alleged New</td></tr><tr><td>13</td><td>Alleged No/Was</td></tr></table></td></tr>
<tr><td>939</td><td>TrdRptStatus</td><td>N</td><td>1</td><td>149</td><td>unsigned int</td><td>Overall status of the TES trade, for Initiator only<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>4</td><td>Pending new</td></tr><tr><td>9</td><td>Deemed verified</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>150</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table></td></tr>
<tr><td>1390</td><td>TradePublishIndicator</td><td>Y</td><td>1</td><td>151</td><td>unsigned int</td><td>Indicates if a trade should be reported via the market reporting service.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do Not Publish Trade</td></tr><tr><td>1</td><td>Publish Trade</td></tr></table></td></tr>
<tr><td>864</td><td>NoEvents</td><td>Y</td><td>1</td><td>152</td><td>Counter</td><td>Number of repeating EventType entries.</td></tr>
<tr><td>870</td><td>NoInstrAttrib</td><td>Y</td><td>1</td><td>153</td><td>Counter</td><td>Number of repeating InstrAttribType entries.</td></tr>
<tr><td>887</td><td>NoUnderlyingStips</td><td>Y</td><td>1</td><td>154</td><td>Counter</td><td>Number of underlying stipulation entries.</td></tr>
<tr><td>28709</td><td>NoSideAllocs</td><td>Y</td><td>1</td><td>155</td><td>Counter</td><td>Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade</td></tr>
<tr><td>555</td><td>NoLegs</td><td>Y</td><td>1</td><td>156</td><td>Counter</td><td>Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement-Location	N	1	157	unsigned int	ID of settlement location. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
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: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
25199	SwapClearer	N	1	159	unsigned int	Swap clearer for EFS Trades only Value: 0 = Eurex Clearing; 1 = Non-Eurex Clearing
1011	MessageEventSource	Y	1	160	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
28583	TradeReportText	N	20	161	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
571	TradeReportID	N	20	181	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	Y	5	201	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	206	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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	UnderlyingIssuer	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: \x01-\x7E
39000	Pad1	U	1	287	Fixed String	not used
<SideAllocGrpBC>						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	Y	4	304	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-RuleID	N	4	308	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
22001	>PartyExecutingFirm	Y	5	312	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	317	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
54	>Side	Y	1	323	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1840	>TradeAllocStatus	Y	1	324	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 1 Pending; 2 Approved; 3 Auto Approved; 4 Uploaded; 5 Canceled; 6 Pending Execution; 7 Pending Reversal; 8 Side Approved Reversal; 9 Reversed; 10 Cancelled Reversal
39030	>Pad3	U	3	325	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
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: 8 Swap Start Date; 9 Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

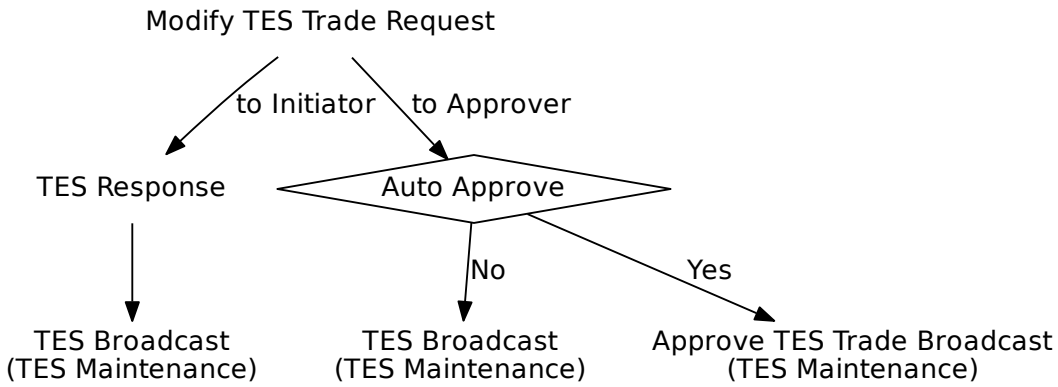
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.\newline To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory].
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
<UnderlyingStipGrp>						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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency.\newline Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: 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

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".



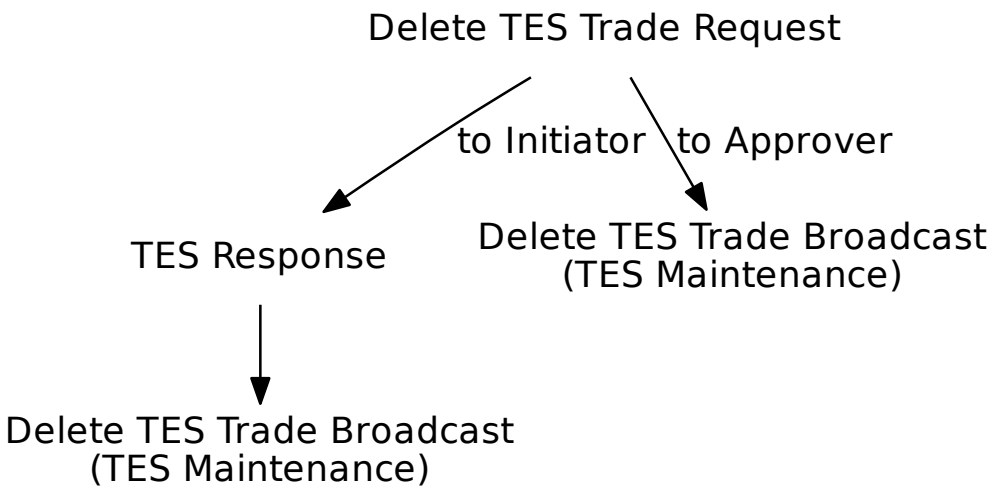
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
25191	CompressionID	N	8	40	unsigned int	Compression ID

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25199	SwapClearer	N	1	70	unsigned int	Swap clearer for EFS Trades only Value: 0 = Eurex Clearing; 1 = Non-Eurex Clearing
28583	TradeReportText	N	20	71	Fixed String	User defined TES ID. 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
<SideAllocGrp>						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-RuleID	N	4	124	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	128	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	129	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	134	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	140	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	16	Qty	not used

13.5 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10602 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
25191	CompressionID	N	8	24	unsigned int	Compression ID
2489	PackageID	Y	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.

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

13.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

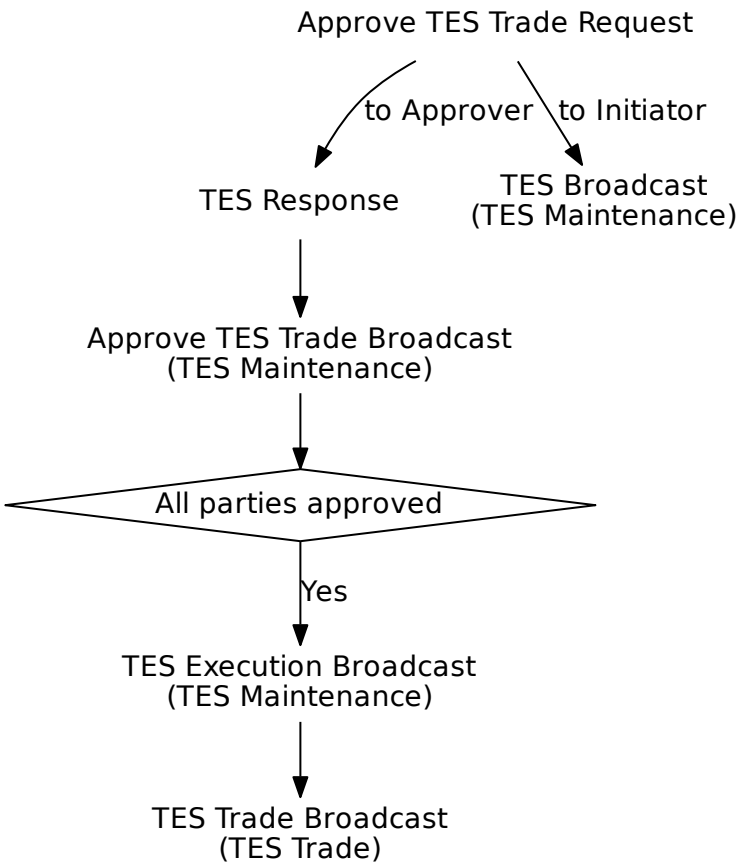
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10606 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25191</td><td>CompressionID</td><td>N</td><td>8</td><td>48</td><td>unsigned int</td><td>Compression ID</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>56</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>2489</td><td>PackageID</td><td>Y</td><td>4</td><td>60</td><td>unsigned int</td><td>Identifier for a T7 Entry Service trade i.e. TES trade ID.</td></tr>
<tr><td>30017</td><td>TESExecID</td><td>Y</td><td>4</td><td>64</td><td>unsigned int</td><td>System transaction identifier for a T7 Entry Service transaction.</td></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>68</td><td>unsigned int</td><td>Type of TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>285</td><td>DeleteReason</td><td>Y</td><td>1</td><td>70</td><td>unsigned int</td><td>Reason for deletion.<table><tr><th>Value</th><th>Description</th></tr><tr><td>100</td><td>Deletion via the TES Delete Request</td></tr><tr><td>101</td><td>Automatic deletion due to TES Activity State Change</td></tr><tr><td>102</td><td>Automatic deletion due to instrument expiration</td></tr><tr><td>103</td><td>Deletion caused by Clearing/Risk stop</td></tr><tr><td>104</td><td>Deletion caused by Trading stop</td></tr><tr><td>105</td><td>Deletion of Instrument</td></tr><tr><td>106</td><td>Suspension of Instrument</td></tr><tr><td>107</td><td>Deletion caused by a pre-trade risk event</td></tr><tr><td>110</td><td>Compression cancelled by service provider</td></tr><tr><td>111</td><td>Compression cancelled by system</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	Y	1	71	unsigned int	Identifies the type of trade notification. Value: 6 — Description: Trade Report Cancel
939	TrdRptStatus	N	1	72	unsigned int	Overall status of the TES trade, for Initiator only Value: 2 — Description: Cancelled
1011	MessageEventSource	Y	1	73	char	Receiver of a message. Value: I — Description: Broadcast to initiator Value: A — Description: 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

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

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>2546</td><td>RelatedMarket-SegmentID</td><td>N</td><td>4</td><td>80</td><td>signed int</td><td>Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].</td></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>84</td><td>unsigned int</td><td>Type of TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>86</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>87</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Accept</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>88</td><td>unsigned int</td><td>Side of the TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>89</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	90	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	91	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 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: 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: 5 – Order received from a direct access customer
571	TradeReportID	N	20	94	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Y	1	114	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
22001	PartyExecutingFirm	Y	5	115	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	120	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20
1	Account	N	2	126	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
25007	FreeText1	N	12	128	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	140	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	152	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20096	PartyIDTakeUp-TradingFirm	N	5	164	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20038	PartyIDPosition-Account	N	32	169	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20013</td><td>PartyIDOrder-OriginationFirm</td><td>N</td><td>7</td><td>201</td><td>Fixed String</td><td>External Member ID.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>20032</td><td>PartyIDBeneficiary</td><td>N</td><td>9</td><td>208</td><td>Fixed String</td><td>Final Beneficiary
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>20075</td><td>PartyIDLocationID</td><td>N</td><td>2</td><td>217</td><td>Fixed String</td><td>Country code. Will be set to "XX" for non-capital letters.
Valid characters: \x01-\x7E</td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>219</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>W</td><td>Desk</td></tr>
<tr><td>Y</td><td>Electronic</td></tr>
<tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr>
<tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr>
<tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr>
<tr><td>D</td><td>Other, including Other-provided Screen</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>220</td><td>Fixed String</td><td>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</td></tr>
</table>

13.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10607 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price.\newline To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	96	Qty	Quantity of the related trade.\newline To be set for TrdType (1000) Vola Trade [mandatory].
879	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	UnderlyingSettlement-Date	N	4	136	LocalMktDate	Date the underlying instrument will settle. \newline To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	140	LocalMktDate	Underlying security's maturity date. \newline To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	144	unsigned int	Identifier of a related trade.\newline To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	148	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>170</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>171</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Accept</td></tr></table></td></tr>
<tr><td>939</td><td>TrdRptStatus</td><td>N</td><td>1</td><td>172</td><td>unsigned int</td><td>Overall status of the TES trade, for Initiator only<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Pending new</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>173</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement-Location	N	1	174	unsigned int	ID of settlement location. Value: 1 = Clearstrem Banking Frankfurt; 2 = 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: 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: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
555	NoLegs	Y	1	177	Counter	Number of repeating TrdInstrmntLegGrp 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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
887	NoUnderlyingStips	Y	1	180	Counter	Number of underlying stipulation entries.
1011	MessageEventSource	Y	1	181	char	Receiver of a message. Value: I — Broadcast to initiator; A — Broadcast to approver
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. 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: 1 — Participant; 2 — Market Supervision
22036	PartyEnteringTrader	Y	6	214	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
77	PositionEffect	Y	1	220	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C — Close; O — Open
22401	RootPartyExecuting-Firm	N	5	221	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-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 comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	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, \x4D, \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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>325</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.<table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>Desk</td></tr><tr><td>Y</td><td>Electronic</td></tr><tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr><tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr><tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr><tr><td>D</td><td>Other, including Other-provided Screen</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>326</td><td>Fixed String</td><td>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</td></tr>
<tr><td>309</td><td>UnderlyingSecurityID</td><td>N</td><td>12</td><td>346</td><td>ISIN</td><td>Underlying security's ID (ISIN).\newline To be set for TrdType (1001) EFP-Fin Trade [mandatory].
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>307</td><td>UnderlyingSecurity-Desc</td><td>N</td><td>30</td><td>358</td><td>Fixed String</td><td>Description of the Underlying security. \newline To be set for TrdType (1001) EFP-Fin Trade [optional].
Valid characters: \x01-\x7E</td></tr>
<tr><td>318</td><td>UnderlyingCurrency</td><td>N</td><td>3</td><td>388</td><td>CurrencyType</td><td>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</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	391	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
39030	Pad3	U	3	421	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	424	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	432	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	440	Qty	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
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: 8 = Swap Start Date; 9 = Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	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].
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
<UnderlyingStipGrp>						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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency.\newline Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: 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

13.9 TES Status Broadcast

This message informs about the TES status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10615 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10610 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.

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

13.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

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

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

Value	Description
1	Block Trade
12	Exchange for Swap
50	Compression
1000	Vola Trade
1001	EFP-Fin Trade
1002	EFP-Index Futures Trade
1007	QTPIP BLOCK TRADE
1004	Trade at Market
1006	Eurex/Xetra Enlight triggered trade

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	218	unsigned int	This field qualifies an instrument type on T7. Value: 1 – Simple instrument; 10 – Flexible Simple Instrument
28587	RelatedProduct-Complex	N	1	219	unsigned int	Instrument type of the orginal T7 strategy. Value: 2 – Standard Option Strategy; 3 – Non-Standard Option Strategy; 4 – Volatility Strategy; 5 – Futures Spread; 6 – Inter-Product Spread; 7 – Standard Future Strategy; 8 – Pack and Bundle; 9 – Strip
54	Side	Y	1	220	unsigned int	Side of the TES trade. Value: 1 – Buy; 2 – Sell
1815	TradingCapacity	N	1	221	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: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker
856	TradeReportType	Y	1	222	unsigned int	Identifies the type of trade notification. Value: 0 – Submit; 1 – Alleged; 5 – No/Was (Replaced); 7 – (Locked-In) Trade Break

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

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: 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: 1 – Risk reduction; 0 – No risk reduction
25124	ExecutingTrader-Qualifier	N	1	230	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	231	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

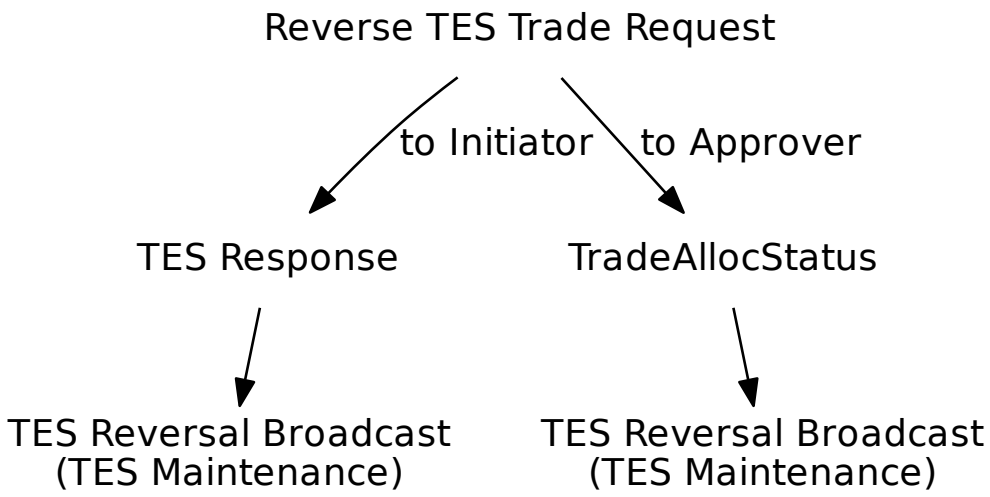
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>232</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>700</td><td>ReversalIndicator</td><td>N</td><td>1</td><td>233</td><td>unsigned int</td><td>Indicator whether the reversal of the TES trade is electronically requested or not<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>1</td><td>Account</td><td>N</td><td>2</td><td>234</td><td>Fixed String</td><td>Accounts to book trades and keep positions on.
Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</td></tr>
<tr><td>20438</td><td>RootPartyIDPosition-Account</td><td>N</td><td>32</td><td>236</td><td>Fixed String</td><td>'Flexible Account' information.
Valid characters: \x20, \x30-\x39, \x41-\x5A</td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>268</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.<table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>Desk</td></tr><tr><td>Y</td><td>Electronic</td></tr><tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr><tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr><tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr><tr><td>D</td><td>Other, including Other-provided Screen</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
</table>

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 comments. 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-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	293	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
22401	RootPartyExecuting-Firm	Y	5	305	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	310	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing-Firm	Y	5	316	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22421	RootPartyClearing-Organization	Y	4	321	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20432	RootParty-IDBeneficiary	N	9	325	Fixed String	Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	334	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20413	RootPartyIDOrder-OriginationFirm	N	7	339	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20

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
<SRQSRelatedTradeIDGrp>						Cardinality: 0-12, Record counter: NoSRQSRelatedTradeIDs
25152	>SRQSRelatedTrade-ID	Y	4	432	unsigned int	Trade ID out of a SRQS Negotiation Event
39040	>Pad4	U	4	436	Fixed String	not used

13.12 Reverse TES Trade Request

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

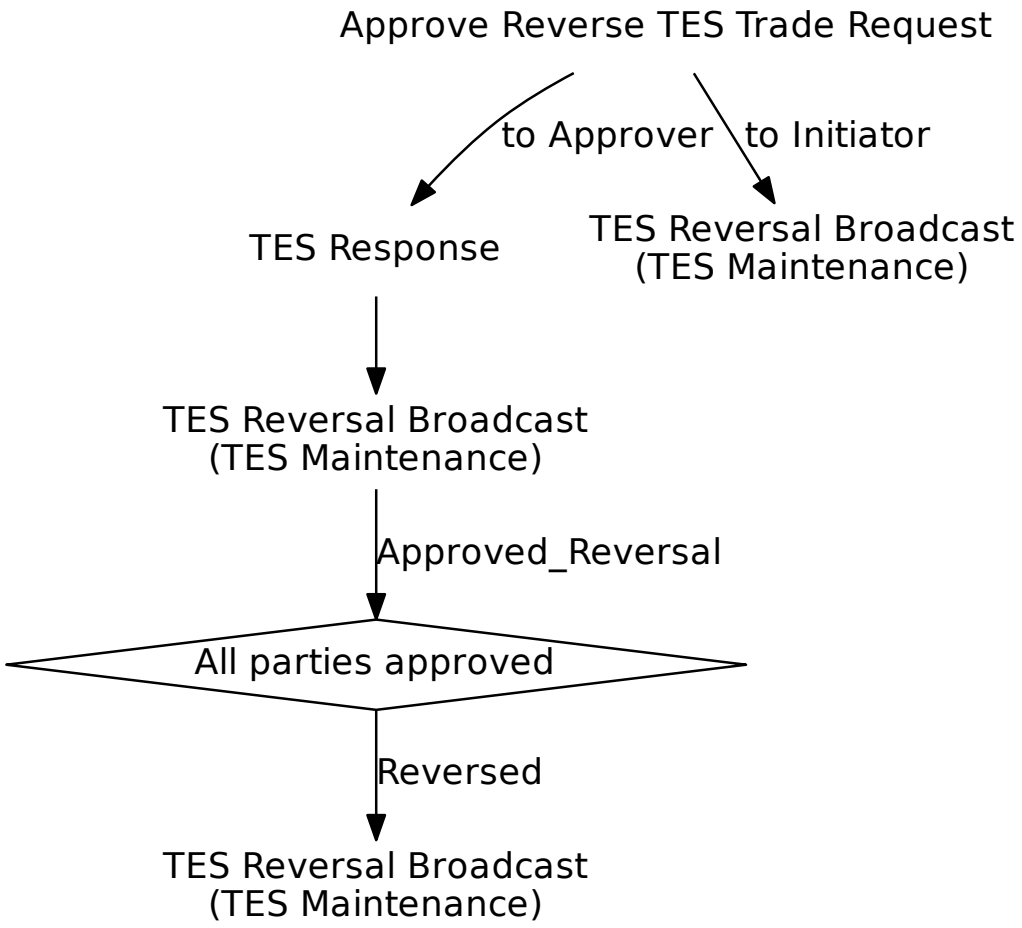


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10630 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID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

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

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

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

13.14 TES Reversal Broadcast

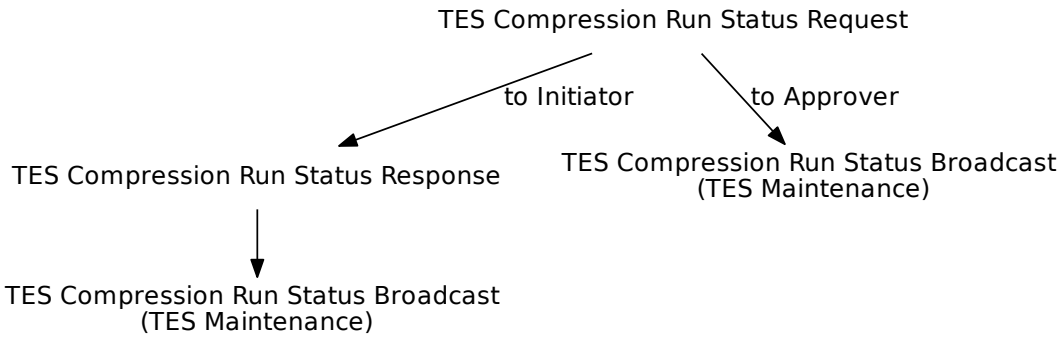
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10632 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 — Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25197	ReversalInitiationTime	N	8	40	UTCTimestamp	Reversal Initiation Time
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
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 1006: Eurex/Xetra Enlight triggered 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
25195	ReversalCancellation-Reason	N	1	67	unsigned int	Reversal Cancellation Reason Value: Description 1: TES Activity State Change 2: Instrument Expiration 3: Instrument Deletion 4: Instrument Suspension
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
571	TradeReportID	N	20	69	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25196	ReversalReasonText	N	132	89	Fixed String	Reversal Reason Text Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39030	Pad3	U	3	221	Fixed String	not used
<SideAllocGrpBC>						Cardinality: 1-99, Record counter: NoSideAllocs
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	Y	1	260	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: Description 1: Pending 2: Approved 3: Auto Approved 4: Uploaded 5: Canceled 6: Pending Execution 7: Pending Reversal 8: Side Approved Reversal 9: Reversed 10: Cancelled Reversal
39030	>Pad3	U	3	261	Fixed String	not used

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10616 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
25191	CompressionID	N	8	24	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
25192	CompressionAction	Y	1	36	unsigned int	Compression Action Value: 1 – Start Compression Value: 2 – Commit Compression Value: 3 – Cancel Compression

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

13.16 TES Compression Run Status Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10617 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25191	CompressionID	N	8	32	unsigned int	Compression ID
1300	MarketSegmentID	N	4	40	signed int	Product identifier.
25192	CompressionAction	N	1	44	unsigned int	Compression Action Value: 1 = Start Compression; 2 = Commit Compression; 3 = Cancel Compression
25193	CompressionStatus	N	1	45	unsigned int	Compression Status Value: 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: 0 = Do Not Publish Trade; 1 = Publish Trade
39000	Pad1	U	1	47	Fixed String	not used

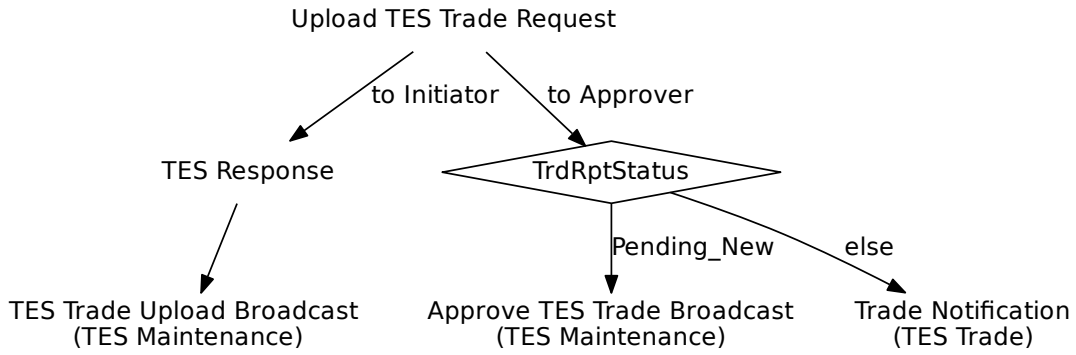
13.17 TES Compression Run Status Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10618 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25191	CompressionID	N	8	40	unsigned int	Compression ID
1300	MarketSegmentID	N	4	48	signed int	Product identifier.

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

13.18 Upload TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10612 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
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].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1860	RelatedTradeQuantity	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 TrdType (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

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25034</td><td>SkipValidations</td><td>Y</td><td>1</td><td>118</td><td>unsigned int</td><td>Indicator to skip validations.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>False</td></tr><tr><td>1</td><td>True</td></tr></table></td></tr>
<tr><td>939</td><td>TrdRptStatus</td><td>N</td><td>1</td><td>119</td><td>unsigned int</td><td>Can only be used for EEX<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>4</td><td>Pending new</td></tr></table></td></tr>
<tr><td>25160</td><td>TradePlatform</td><td>N</td><td>1</td><td>120</td><td>unsigned int</td><td>Indicates trade platform. Can only be used for EEX<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Off-Book</td></tr><tr><td>1</td><td>On-Book</td></tr></table></td></tr>
<tr><td>29008</td><td>HedgeType</td><td>N</td><td>1</td><td>121</td><td>unsigned int</td><td>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].<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Duration Hedge</td></tr><tr><td>1</td><td>Nominal Hedge</td></tr><tr><td>2</td><td>Price Factor Hedge</td></tr></table></td></tr>
<tr><td>20010</td><td>PartyIDSettlement-Location</td><td>N</td><td>1</td><td>122</td><td>unsigned int</td><td>ID of settlement location.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Clearstrem Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstrem Banking Luxemburg</td></tr><tr><td>3</td><td>CLS Group</td></tr><tr><td>4</td><td>Euroclear</td></tr></table></td></tr>
</table>

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: 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
<SideAllocExtGrp>						Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	>PartyIDClientID	N	8	248	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyIdInvestment-DecisionMaker	N	8	256	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	264	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
467	>IndividualAllocID	U	4	272	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	276	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	281	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	287	Fixed String	not used
25180	>TESEnrichment-RuleID	N	4	288	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)
54	>Side	Y	1	292	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
1840	>TradeAllocStatus	U	1	293	unsigned int	not used

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	298	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 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: 5 = 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, \x41, \x47, \x49, \x4D, \x50, \x52
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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	>CustOrderHandling-Inst	N	1	394	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Value: Description W: Desk Y: Electronic C: Vendor-provided Platform billed by Executing Broker G: Sponsored Access via Exchange API or FIX provided by Executing Broker H: Premium Algorithmic Trading Provider billed by Executing Broker D: Other, including Other-provided Screen *: More values
2404	>ComplianceText	N	20	395	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39001	>Pad1_1	U	1	415	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	16	Qty	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event.\newline To be set for TrdType (12) Exchange for Swap [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event Value: 8 = Swap Start Date; 9 = Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.\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: 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
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of 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 TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

13.19 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10613 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price.\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 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-Date	N	4	124	LocalMktDate	Date the underlying instrument will settle. \newline To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	128	LocalMktDate	Underlying security's maturity date. \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-SegmentID	N	4	136	signed int	Identifies a related product.\newline To be set for TrdType (1000) Vola Trade [mandatory].

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>140</td><td>unsigned int</td><td>Type of TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>50</td><td>Compression</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1007</td><td>QTPIP BLOCK TRADE</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>142</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr><tr><td>10</td><td>Flexible Simple Instrument</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>143</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Accept</td></tr><tr><td>0</td><td>Submit</td></tr></table></td></tr>
<tr><td>939</td><td>TrdRptStatus</td><td>N</td><td>1</td><td>144</td><td>unsigned int</td><td>Overall status of the TES trade, for Initiator only<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Accepted</td></tr><tr><td>4</td><td>Pending new</td></tr><tr><td>9</td><td>Deemed verified</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	TradePublishIndicator	Y	1	145	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 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: 0 = Off-Book; 1 = On-Book
28709	NoSideAllocs	Y	1	147	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	148	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	149	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	150	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	151	Counter	Number of underlying stipulation entries.
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 Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartyIDSettlement-Location	N	1	153	unsigned int	ID of settlement location. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
1011	MessageEventSource	Y	1	154	char	Receiver of a message. Value: 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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	231	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
39030	Pad3	U	3	261	Fixed String	not used
<SideAllocExtGrp>						Cardinality: 1-99, Record counter: NoSideAllocs
80	>AllocQty	Y	8	264	Qty	Quantity of the particular trade side in the TES trade.
20003	>PartyIDClientID	N	8	272	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	>PartyIdInvestment-DecisionMaker	N	8	280	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	>ExecutingTrader	N	8	288	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
467	>IndividualAllocID	Y	4	296	unsigned int	Unique identifier for a TES trade side.
22001	>PartyExecutingFirm	Y	5	300	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	305	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	311	Fixed String	not used

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: 1 = Buy; 2 = Sell
1840	>TradeAllocStatus	Y	1	317	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 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: 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: C = Close; O = Open

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: 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: 22 – Algo; 24 – Human/Natural person
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	322	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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: 1 – Risk reduction; 0 – No risk reduction

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: 5 — Order received from a direct access customer
1	>Account	N	2	325	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
20038	>PartyIDPosition-Account	N	32	327	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	359	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
25007	>FreeText1	N	12	364	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	376	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	388	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-OriginationFirm	N	7	400	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	407	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20

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 G: Sponsored Access via Exchange API or FIX provided by Executing Broker H: Premium Algorithmic Trading Provider billed by Executing Broker D: Other, including Other-provided Screen *: More values
2404	>ComplianceText	N	20	419	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39001	>Pad1_1	U	1	439	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents

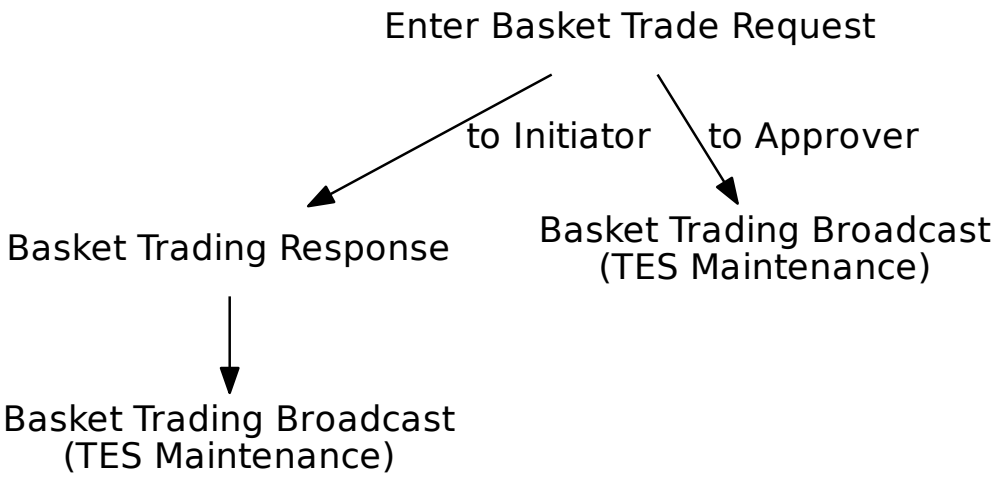
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
866	>EventDate	Y	4	0	LocalMktDate	Date of event.\newline To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event Value: 8 = Swap Start Date; 9 = Swap End Date
39030	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute.\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: 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
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of 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 TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
39000	>Pad1	U	1	39	Fixed String	not used

14 Basket Trading

14.1 Enter Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	36	unsigned int	Type of Basket trade. Value: 1010 – Basket of Equity Total Return Futures Value: 1011 – Equity Bespoke Baskets
25169	NoBasketSideAlloc	Y	2	38	Counter	Number of trade match sides
856	TradeReportType	Y	1	40	unsigned int	Type of Trade Report Value: 0 – Submit
25173	BasketTradeReport-Type	Y	1	41	unsigned int	Basket operation Value: 0 – Submit
25165	NoBasketRootParty-Grps	Y	1	42	Counter	Number of Basket Root Parties
1889	NoInstrmtMatchSides	Y	1	43	Counter	Number of instrument match sides
25168	BasketTradeReport-Text	N	20	44	Fixed String	User defined text message field 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
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySub-IDType	Y	2	88	unsigned int	RootParty sub-type Value: 4001 – Buyer Value: 4002 – Seller
22417	>RootPartyContra-Firm	Y	5	90	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-Trader	Y	6	95	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-ReportID	N	20	101	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	121	Fixed String	not used
<InstrmtMatchSideGrp>						Cardinality: 1-199, Record counter: NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. 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	U	4	32	unsigned int	not used
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

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
<BasketSideAllocGrp>						Cardinality: 1-398, Record counter: NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	U	4	8	unsigned int	not used
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type Value: 14001 = Buyer; 14002 = Seller
54	>Side	Y	1	14	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp
1840	>TradeAllocStatus	U	1	16	unsigned int	not used
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	28	Fixed String	not used

14.2 Basket Trading Response

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

14.3 Basket Trading Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10625 (TradeMatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
200	MaturityMonthYear	Y	4	64	LocalMonthYearCM	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	68	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)
25169	NoBasketSideAlloc	Y	2	72	Counter	Number of trade match sides
828	TrdType	Y	2	74	unsigned int	Type of Basket trade. Value: Description 1010: Basket of Equity Total Return Futures 1011: Equity Bespoke Baskets
856	TradeReportType	Y	1	76	unsigned int	Type of Trade Report Value: Description 0: Submit 5: No/Was (Replaced)
25173	BasketTradeReport-Type	Y	1	77	unsigned int	Basket operation Value: Description 0: Submit 4: Addendum 5: No/Was (Substitute)
1011	MessageEventSource	Y	1	78	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
25171	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 of the TES response and TES broadcast. Valid characters: \x01-\x7E
39070	Pad7	U	7	121	Fixed String	not used
<BasketRootPartyGrp>						Cardinality: 3-3, Record counter: NoBasketRootPartyGrpsBC

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1122	>RootPartySub-IDType	Y	2	128	unsigned int	RootParty sub-type Value: 4001 Buyer; 4002 Seller; 4003 Broker
22417	>RootPartyContra-Firm	Y	5	130	Fixed String	The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-Trader	Y	6	135	Fixed String	The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-ReportID	N	20	141	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39070	>Pad7	U	7	161	Fixed String	not used
<InstrmtMatchSideGrp>						Cardinality: 1-199, Record counter: NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. 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 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: 2001 Block Trade; 2004 Trade at Market

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: 1 – Simple instrument
1390	>TradePublish-Indicator	Y	1	43	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 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: 1 – Add volume; 2 – Remove volume
28583	>TradeReportText	N	20	46	Fixed String	User defined TES ID. Valid characters: \x01-\x7E
39060	>Pad6	U	6	66	Fixed String	not used
<BasketSideAllocGrp>						Cardinality: 1-398, Record counter: NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type Value: 14001 – Buyer; 14002 – Seller
54	>Side	Y	1	14	unsigned int	Side of the order. Value: 1 – Buy; 2 – Sell
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp

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

14.4 Approve Basket Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10627 (TradeMatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade. Value: 1010 — Basket of Equity Total Return Futures Value: 1011 — Equity Bespoke Baskets
25169	NoBasketSideAlloc	Y	2	70	Counter	Number of trade match sides
856	TradeReportType	Y	1	72	unsigned int	Type of Trade Report Value: 2 — Accept
25173	BasketTradeReport-Type	Y	1	73	unsigned int	Basket operation Value: 0 — Submit Value: 4 — Addendum Value: 5 — No/Was (Substitute)
1011	MessageEventSource	Y	1	74	char	Receiver of a message. Value: A — Broadcast to approver
25165	NoBasketRootParty-Grps	Y	1	75	Counter	Number of Basket Root Parties
20007	PartyIDEnteringFirm	Y	1	76	unsigned int	Entering Entity ID. Value: 1 — Participant Value: 2 — Market Supervision
22036	PartyEnteringTrader	Y	6	77	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
25168	BasketTradeReport-Text	N	20	83	Fixed String	User defined text message field 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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39050	Pad5	U	5	123	Fixed String	not used
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySub-IDType	Y	2	128	unsigned int	RootParty sub-type Value: Description 4001: Buyer 4002: Seller 4003: Broker
22417	>RootPartyContra-Firm	Y	5	130	Fixed String	The identifier of the member counter-party institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-Trader	Y	6	135	Fixed String	The identifier of the trader counter-party. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-ReportID	N	20	141	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39070	>Pad7	U	7	161	Fixed String	not used
<BasketSideAllocExtBCGrp>						Cardinality: 1-398, Record counter: NoBasketSideAlloc
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.
48	>SecurityID	Y	8	8	signed int	Instrument identifier.
31	>LastPx	Y	8	16	PriceType	Price of this fill.
483	>TransBkdTime	N	8	24	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 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	Y	4	48	unsigned int	Unique identifier for a TES Trade side.

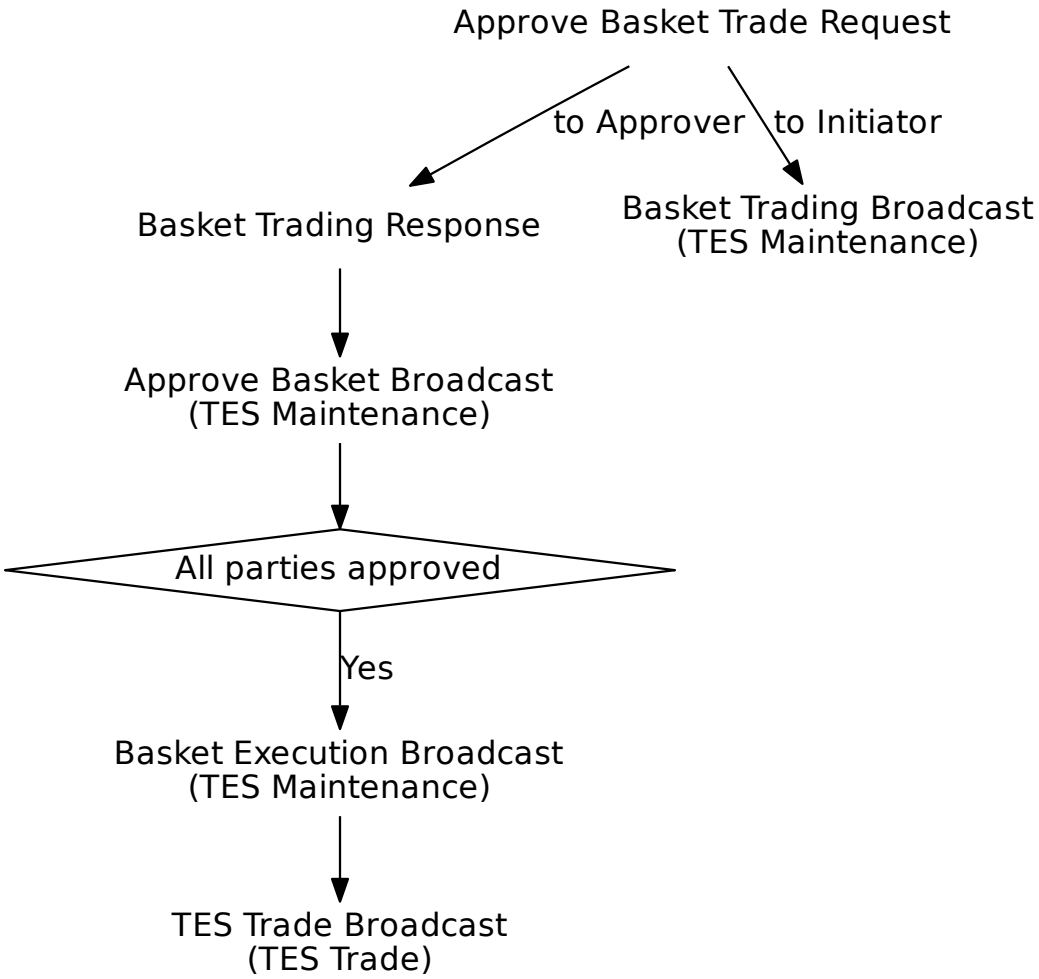
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1008	>SideTrdSubTyp	Y	2	52	unsigned int	Sub-type of a trade type Value: 2001 = Block Trade; 2004 = Trade at Market
803	>PartySubIDType	Y	2	54	unsigned int	Party sub-type Value: 14001 = Buyer; 14002 = Seller
54	>Side	Y	1	56	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
77	>PositionEffect	Y	1	57	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
25163	>EffectOnBasket	N	1	58	unsigned int	Transaction effect on a basket Value: 1 = Add volume; 2 = Remove volume
1815	>TradingCapacity	Y	1	59	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 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: 2 = Approved

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	>ProductComplex	Y	1	61	unsigned int	This field qualifies an instrument type on T7. Value: 1 – Simple instrument
1390	>TradePublish-Indicator	Y	1	62	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 – Do Not Publish Trade; 1 – Publish Trade
22001	>PartyExecutingFirm	Y	5	63	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	68	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
1	>Account	N	2	74	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
25007	>FreeText1	N	12	76	Fixed String	First free-format text field for trader-specific or customer-related 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, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	100	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	112	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	>PartyIDOrder-OriginationFirm	N	7	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 G: Sponsored Access via Exchange API or FIX provided by Executing Broker H: Premium Algorithmic Trading Provider billed by Executing Broker D: Other, including Other-provided Screen *: More values
2404	>ComplianceText	N	20	168	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39040	>Pad4	U	4	188	Fixed String	not used

14.5 Approve Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
1122	RootPartySubIDType	Y	2	40	unsigned int	RootParty sub-type 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 1010: Basket of Equity Total Return Futures 1011: Equity Bespoke Baskets
856	TradeReportType	Y	1	46	unsigned int	Type of Trade Report Value: Description 2: Accept
25168	BasketTradeReport-Text	N	20	47	Fixed String	User defined text message field Valid characters: \x01-\x7E
571	TradeReportID	N	20	67	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
26162	BasketSideTrade-ReportID	N	20	87	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39050	Pad5	U	5	107	Fixed String	not used
<BasketSideAllocExtGrp>						Cardinality: 1-398, Record counter: NoBasketSideAlloc
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	>TradingCapacity	Y	1	158	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 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: 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: 22 = Algo; 24 = Human/Natural person
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	161	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person

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: 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: 5 = Order received from a direct access customer
22001	>PartyExecutingFirm	Y	5	164	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	169	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
1	>Account	N	2	175	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
25007	>FreeText1	N	12	177	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	189	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	269	Fixed String	This field is used to provide additional regulatory information (according to respective rules \& regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39070	>Pad7	U	7	289	Fixed String	not used

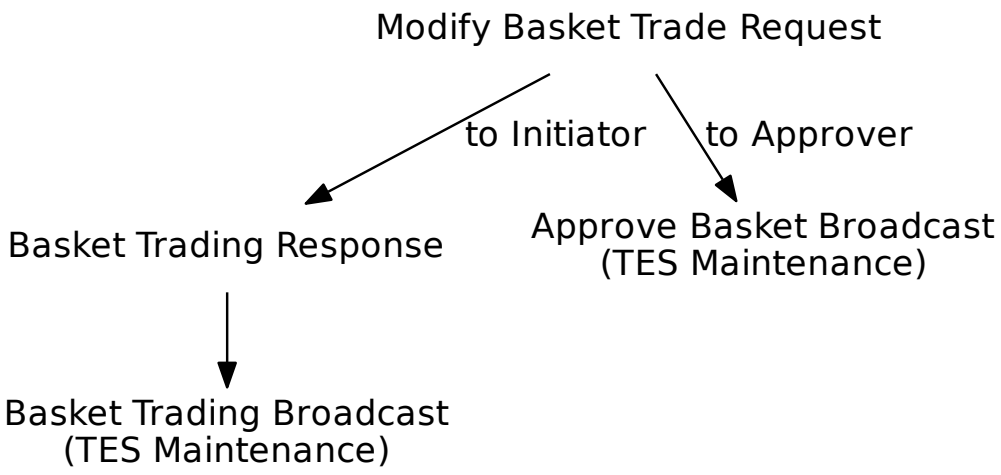
14.6 Basket Execution Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10628 (TradeMatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 — Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)
828	TrdType	Y	2	68	unsigned int	Type of Basket trade. Value: 1010 – Basket of Equity Total Return Futures Value: 1011 – Equity Bespoke Baskets
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report Value: 2 – Accept
1889	NoInstrmtMatchSides	Y	1	71	Counter	Number of instrument match sides
1011	MessageEventSource	Y	1	72	char	Receiver of a message. Value: A – Broadcast to approver
26162	BasketSideTradeReportID	N	20	73	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39030	Pad3	U	3	93	Fixed String	not used
<BasketExecGrp>						Cardinality: 1-199, Record counter: NoInstrmtMatchSides
2489	>PackageID	Y	4	96	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1898	>SideMarketSegmentID	Y	4	100	signed int	Product ID
70	>AllocID	Y	4	104	unsigned int	Unique identifier for a TES Trade side.
1008	>SideTrdSubTyp	Y	2	108	unsigned int	Sub-type of a trade type Value: 2001 – Block Trade Value: 2004 – Trade at Market
39020	>Pad2	U	2	110	Fixed String	not used

14.7 Modify Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10621 (TradeMatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonthYearCode	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)

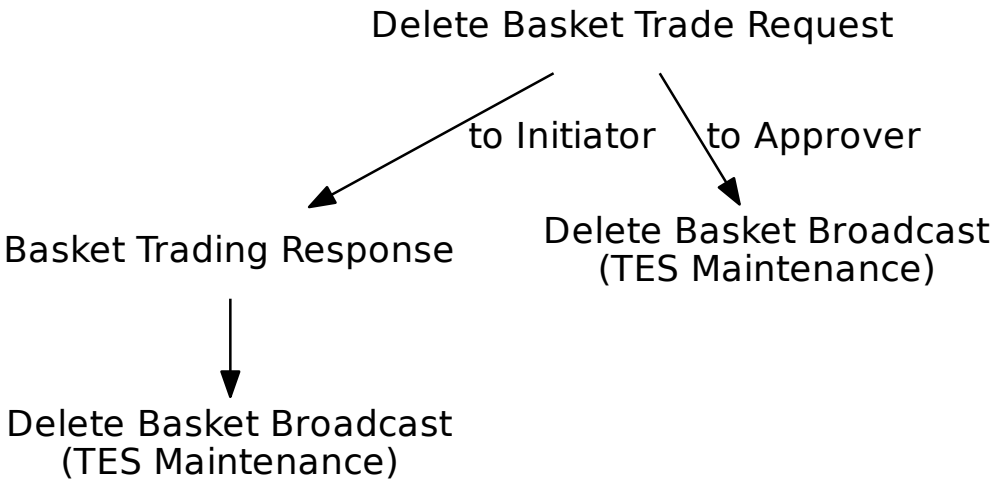
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. Value: 1010 – Basket of Equity Total Return Futures Value: 1011 – Equity Bespoke Baskets
25169	NoBasketSideAlloc	Y	2	50	Counter	Number of trade match sides
856	TradeReportType	Y	1	52	unsigned int	Type of Trade Report Value: 5 – No/Was (Replaced)
25165	NoBasketRootPartyGrps	Y	1	53	Counter	Number of Basket Root Parties
1889	NoInstrmtMatchSides	Y	1	54	Counter	Number of instrument match sides
25168	BasketTradeReportText	N	20	55	Fixed String	User defined text message field Valid characters: \x01-\x7E
571	TradeReportID	N	20	75	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39000	Pad1	U	1	95	Fixed String	not used
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySubIDType	Y	2	96	unsigned int	RootParty sub-type Value: 4001 – Buyer Value: 4002 – Seller
22417	>RootPartyContraFirm	Y	5	98	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContraTrader	Y	6	103	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTradeReportID	N	20	109	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39070	>Pad7	U	7	129	Fixed String	not used
<InstrmtMatchSideGrp>						Cardinality: 1-199, Record counter: NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 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	>Pad6	U	6	66	Fixed String	not used
<BasketSideAllocGrp>						Cardinality: 1-398, Record counter: NoBasketSideAlloc

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

14.8 Delete Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	40	unsigned int	Type of Basket trade. Value: Description 1010: Basket of Equity Total Return 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

14.9 Delete Basket Broadcast

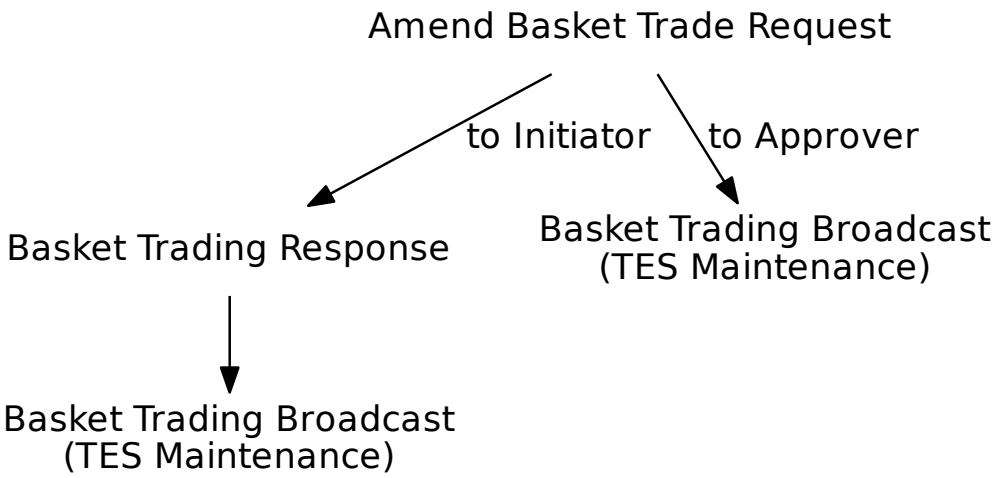
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10626 (TradeMatchReport, MsgType = DC)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 – Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.

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

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

14.10 Amend Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10629 (TradeMatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonthYearCd	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. Value: 1010 – Basket of Equity Total Return Futures Value: 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: 0 – Submit
25173	BasketTradeReport-Type	Y	1	53	unsigned int	Basket operation Value: 4 – Addendum Value: 5 – No/Was (Substitute)
25165	NoBasketRootParty-Grps	Y	1	54	Counter	Number of Basket Root Parties
1889	NoInstrmtMatchSides	Y	1	55	Counter	Number of instrument match sides
25168	BasketTradeReport-Text	N	20	56	Fixed String	User defined text message field Valid characters: \x01-\x7E
571	TradeReportID	N	20	76	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps
1122	>RootPartySub-IDType	Y	2	96	unsigned int	RootParty sub-type Value: 4001 – Buyer Value: 4002 – Seller
22417	>RootPartyContra-Firm	Y	5	98	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20
22437	>RootPartyContra-Trader	Y	6	103	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20
26162	>BasketSideTrade-ReportID	N	20	109	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	>Pad7	U	7	129	Fixed String	not used
<InstrmtMatchSideGrp>						Cardinality: 1-199, Record counter: NoInstrmtMatchSides
48	>SecurityID	Y	8	0	signed int	Instrument identifier.
31	>LastPx	Y	8	8	PriceType	Price of this fill.
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 backend.
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
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

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

15 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10500 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original T7 strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	64	PriceType	Price of this fill.
32	LastQty	Y	8	72	Qty	Quantity executed in this fill.
28585	SideLastPx	N	8	80	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	88	Qty	Fill quantity for the original T7 strategy.
1596	ClearingTradePrice	N	8	96	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	104	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	112	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	120	unsigned int	Exchange Order ID generated by the T7 system.
11	ClOrdID	N	8	128	unsigned int	Client Order ID: Unique participant defined order request identifier.For quotes the QuoteMsgID (1166) is provided in the trade notification.
151	LeavesQty	N	8	136	Qty	Remaining quantity of the order at the time of the execution.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an order.
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.

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

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: 1 = Single instrument; 2 = Complex instrument
856	TradeReportType	Y	1	229	unsigned int	Identifies the type of trade notification. Value: 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: 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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>252</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision<table><tr><td>Value</td><td>Description</td></tr><tr><td>3</td><td>Confirmed Trade Report (reporting from recognized markets)</td></tr><tr><td>4</td><td>Auto-match incoming order</td></tr><tr><td>5</td><td>Cross Auction</td></tr><tr><td>7</td><td>Call Auction</td></tr><tr><td>11</td><td>Auto match resting order</td></tr><tr><td>13</td><td>Liquidity Improvement Cross</td></tr></table></td></tr>
<tr><td>28610</td><td>MatchSubType</td><td>N</td><td>1</td><td>253</td><td>unsigned int</td><td>Indicates the auction type the trade originates from.Not filled for uncrossing, i.e.when a complex instrument switches to the instrument state "Continuous".<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Opening auction</td></tr><tr><td>2</td><td>Closing auction</td></tr><tr><td>3</td><td>Intraday auction</td></tr><tr><td>4</td><td>Circuit Breaker auction</td></tr><tr><td>6</td><td>CLIP matching outside BBO</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>254</td><td>unsigned int</td><td>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1444</td><td>SideLiquidityInd</td><td>N</td><td>1</td><td>255</td><td>unsigned int</td><td>Order initiator is passive or aggressive or other<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Added liquidity (passive)</td></tr><tr><td>2</td><td>Removed liquidity (aggressive, includes triggered orders)</td></tr><tr><td>4</td><td>Auction (includes VDO matching at midpoint)</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>256</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>257</td><td>unsigned int</td><td>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>258</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

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: 1 = Risk reduction; 0 = No risk reduction
25124	ExecutingTrader-Qualifier	N	1	260	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	261	unsigned int	Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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, \x41, \x47, \x49, \x4D, \x50, \x52
20438	RootPartyIDPosition-Account	N	32	264	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>77</td><td>PositionEffect</td><td>N</td><td>1</td><td>296</td><td>char</td><td>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.<table><tr><td>Value</td><td>Description</td></tr><tr><td>C</td><td>Close</td></tr><tr><td>O</td><td>Open</td></tr></table></td></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>297</td><td>Fixed String</td><td>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only.<table><tr><td>Value</td><td>Description</td></tr><tr><td>W</td><td>Desk</td></tr><tr><td>Y</td><td>Electronic</td></tr><tr><td>C</td><td>Vendor-provided Platform billed by Executing Broker</td></tr><tr><td>G</td><td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td></tr><tr><td>H</td><td>Premium Algorithmic Trading Provider billed by Executing Broker</td></tr><tr><td>D</td><td>Other, including Other-provided Screen</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>298</td><td>Fixed String</td><td>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</td></tr>
<tr><td>25008</td><td>FreeText2</td><td>N</td><td>12</td><td>310</td><td>Fixed String</td><td>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</td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25009</td><td>FreeText3</td><td>N</td><td>12</td><td>322</td><td>Fixed String</td><td>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</td></tr>
<tr><td>1115</td><td>OrderCategory</td><td>N</td><td>1</td><td>334</td><td>char</td><td>Indicates if the trade notification results from an order or quote.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Order</td></tr><tr><td>2</td><td>Quote</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>N</td><td>1</td><td>335</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Market</td></tr><tr><td>2</td><td>Limit</td></tr></table></td></tr>
<tr><td>28587</td><td>RelatedProduct-Complex</td><td>N</td><td>1</td><td>336</td><td>unsigned int</td><td>Instrument type of the orginal T7 strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>28586</td><td>OrderSide</td><td>N</td><td>1</td><td>337</td><td>unsigned int</td><td>Side of the order in the original T7 strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>22421</td><td>RootPartyClearing-Organization</td><td>Y</td><td>4</td><td>338</td><td>Fixed String</td><td>Clearing House Short Name.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
</table>

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10501 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 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: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						

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

15.4 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.

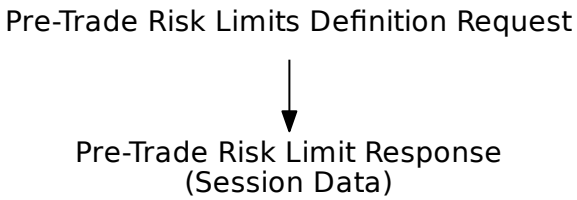
For more details, please refer to the ETI Manual, chapter Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products.\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: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True

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

15.5 Pre-Trade Risk Limits Definition Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10312 (PartyRiskLimitsRequest, MsgType = CL)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits 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

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

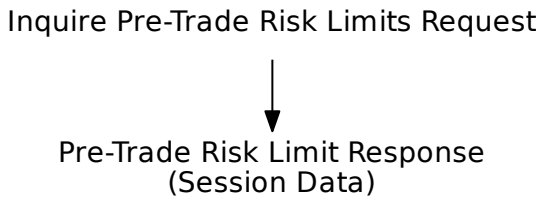
15.6 Pre-Trade Risk Limit Response

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

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

15.7 Inquire Pre-Trade Risk Limits Request

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



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

15.8 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10030 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value: 3 — Description: Service Availability
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39020	Pad2	U	2	22	Fixed String	not used
<Message Body>						
25030	MatchingEngineTradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.
25047	T7EntryServiceTradeDate	N	4	36	LocalMktDate	Current business day of T7 Entry Service.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25049	T7EntryServiceRtm-TradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products.\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: 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: 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: 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: 0 = Unavailable; 1 = Available

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value: 10 — Description: Service Availability Market
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
39020	Pad2	U	2	22	Fixed String	not used
<Message Body>						
25052	SelectiveRequestForQuoteServiceTradeDate	N	4	24	LocalMktDate	Business date of the Selective Service for Quote Service.
25051	SelectiveRequestForQuoteServiceStatus	Y	1	28	unsigned int	State of the Selective Service for Quote Service. Value: 0 — Description: Unavailable Value: 1 — Description: Available

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39060	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

15.11 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (PartyEntitlementsUpdateReport, MsgType = CZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.

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

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10042 (PartyActionReport, MsgType = DI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.

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

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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products.\newline Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 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: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 1 = Eurex Clearing; 2 = T7 trading system
1301	MarketID	N	2	60	unsigned int	Market ID. Value: 1 = XEUR; 2 = XEEE; 12 = NODX; * = More values
1324	ListUpdateAction	Y	1	62	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. Value: A = Add (Invocation); D = Delete (Release)
1767	RiskLimitAction	N	1	63	unsigned int	Risk protection action. Value: 0 = Queue Inbound; 2 = Reject; 4 = Warning
22807	RequestingParty-EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-ClearingFirm	N	9	73	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20
39060	Pad6	U	6	82	Fixed String	not used

15.14 Ping Request

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

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

15.15 Ping Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<Message 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).

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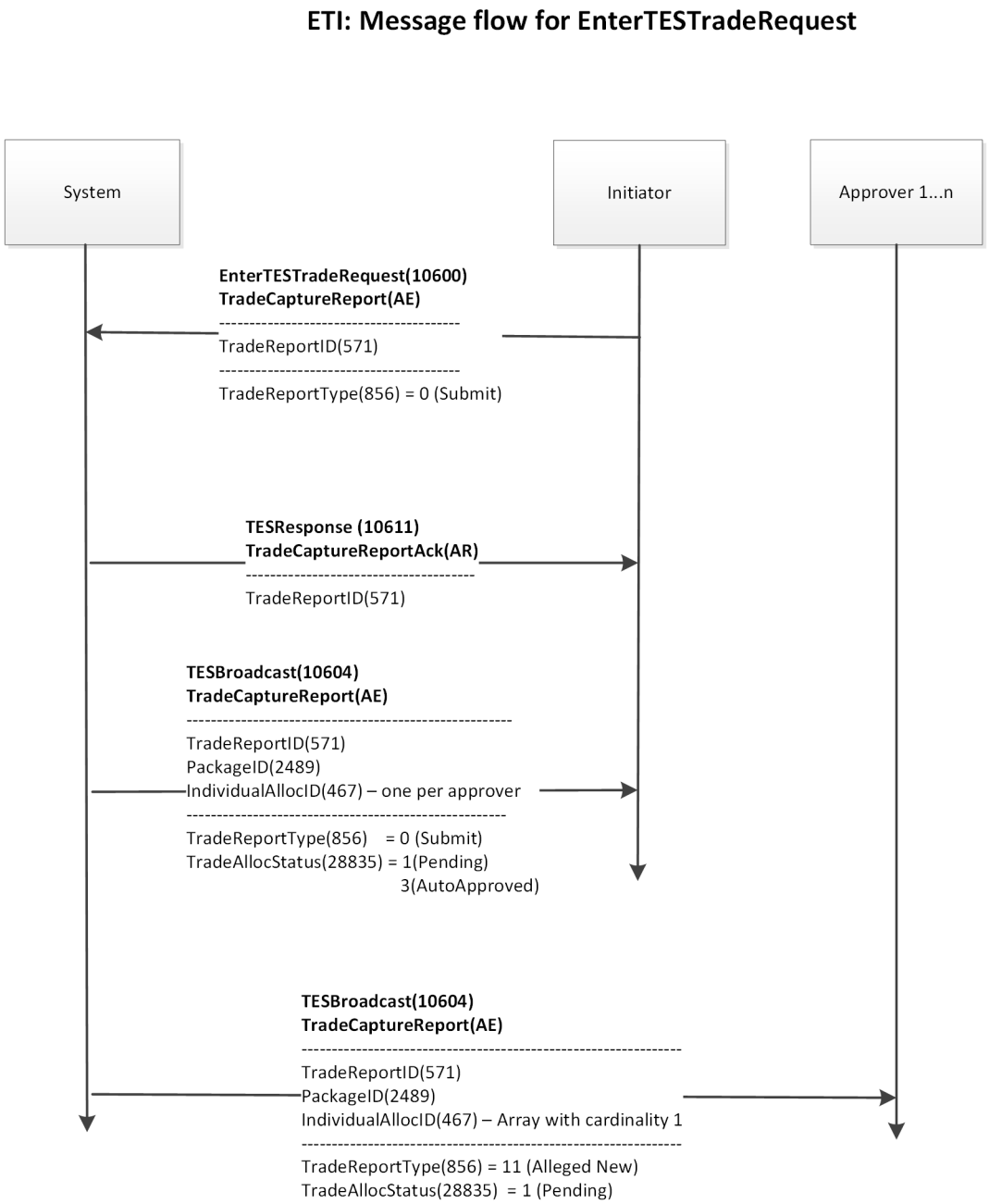
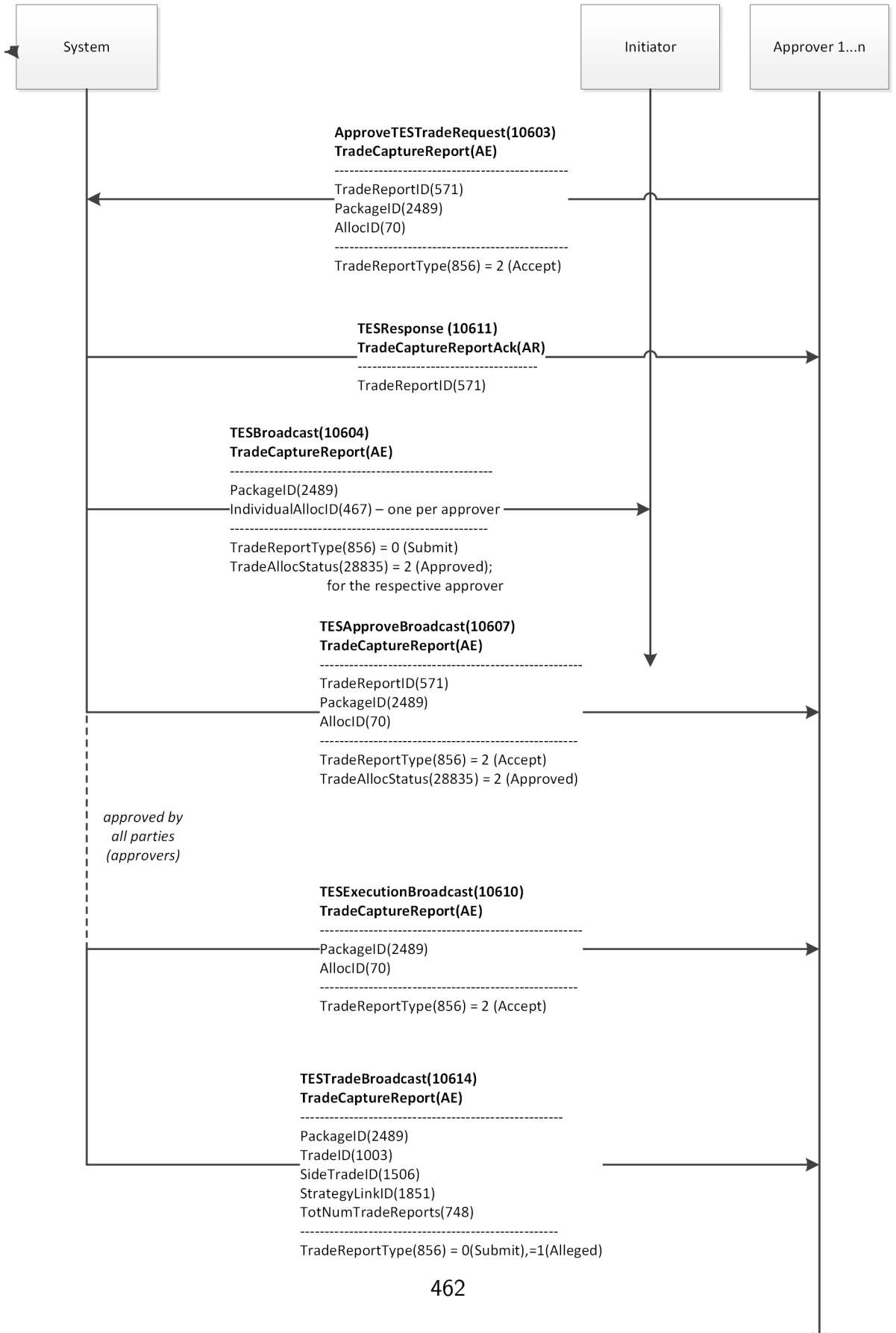
A Appendix

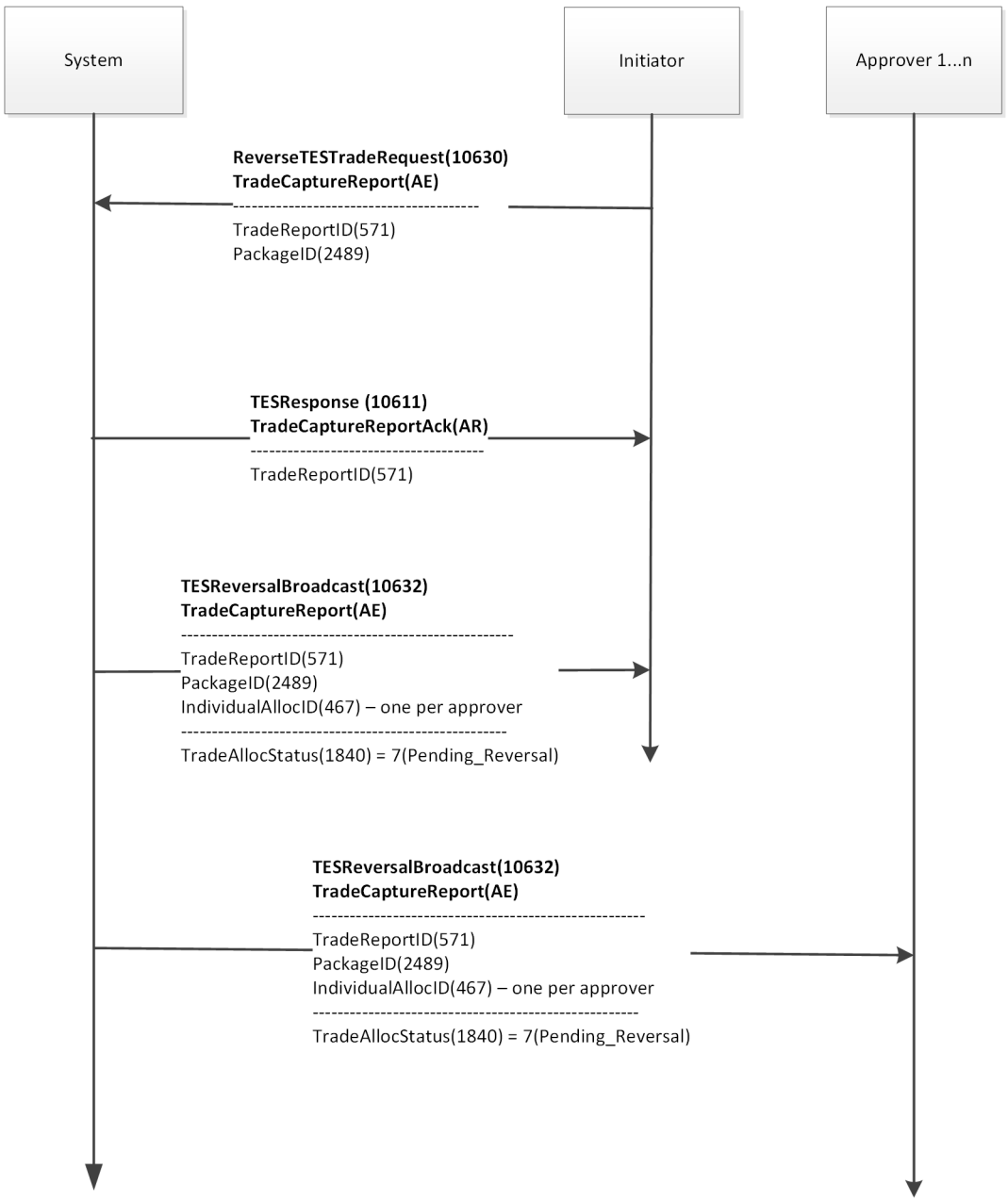
A.1 T7 Entry Service Message Flow



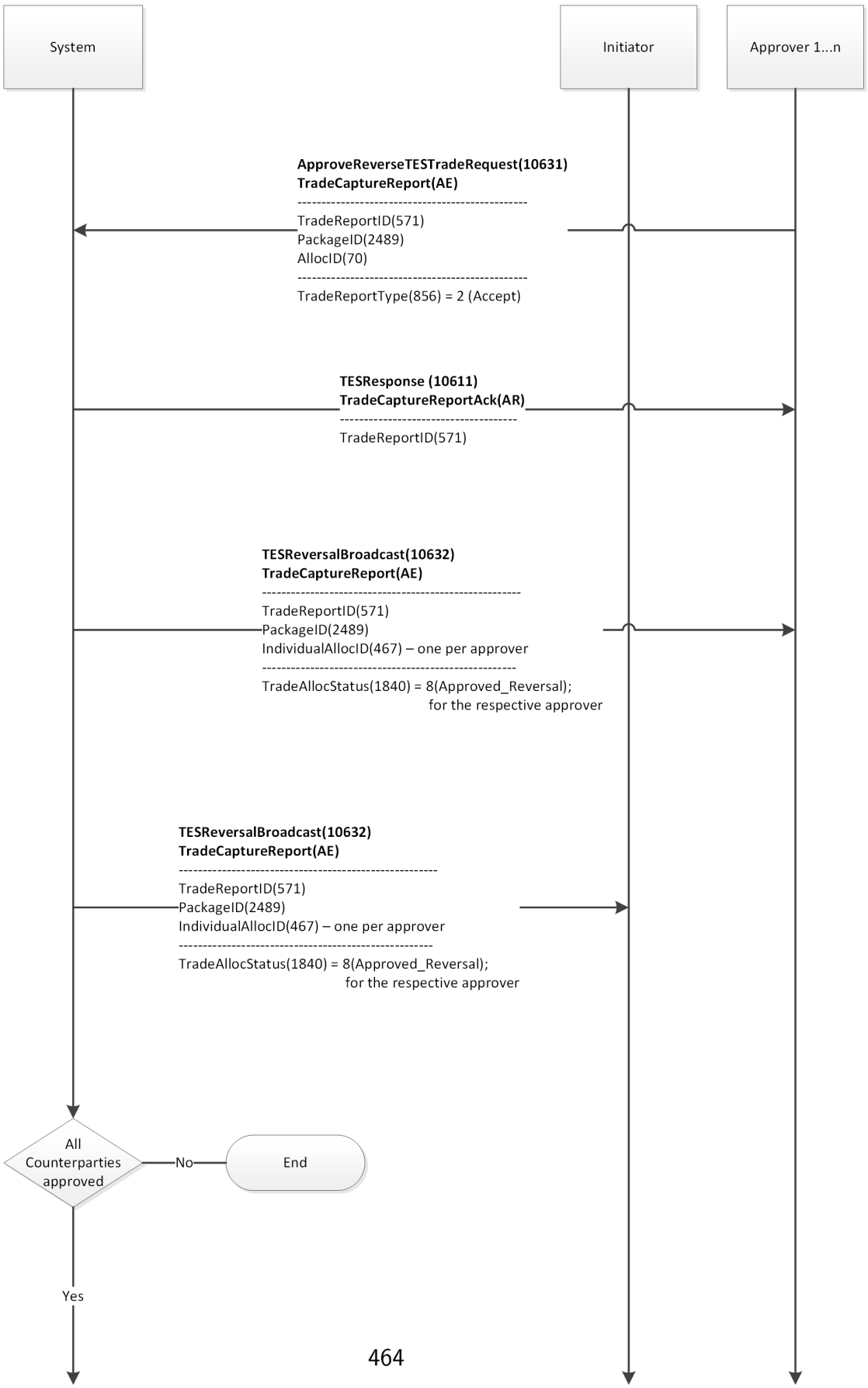
ETI: Message flow for ApproveTESTradeRequest



ETI: Message flow for ReverseTESTradeRequest

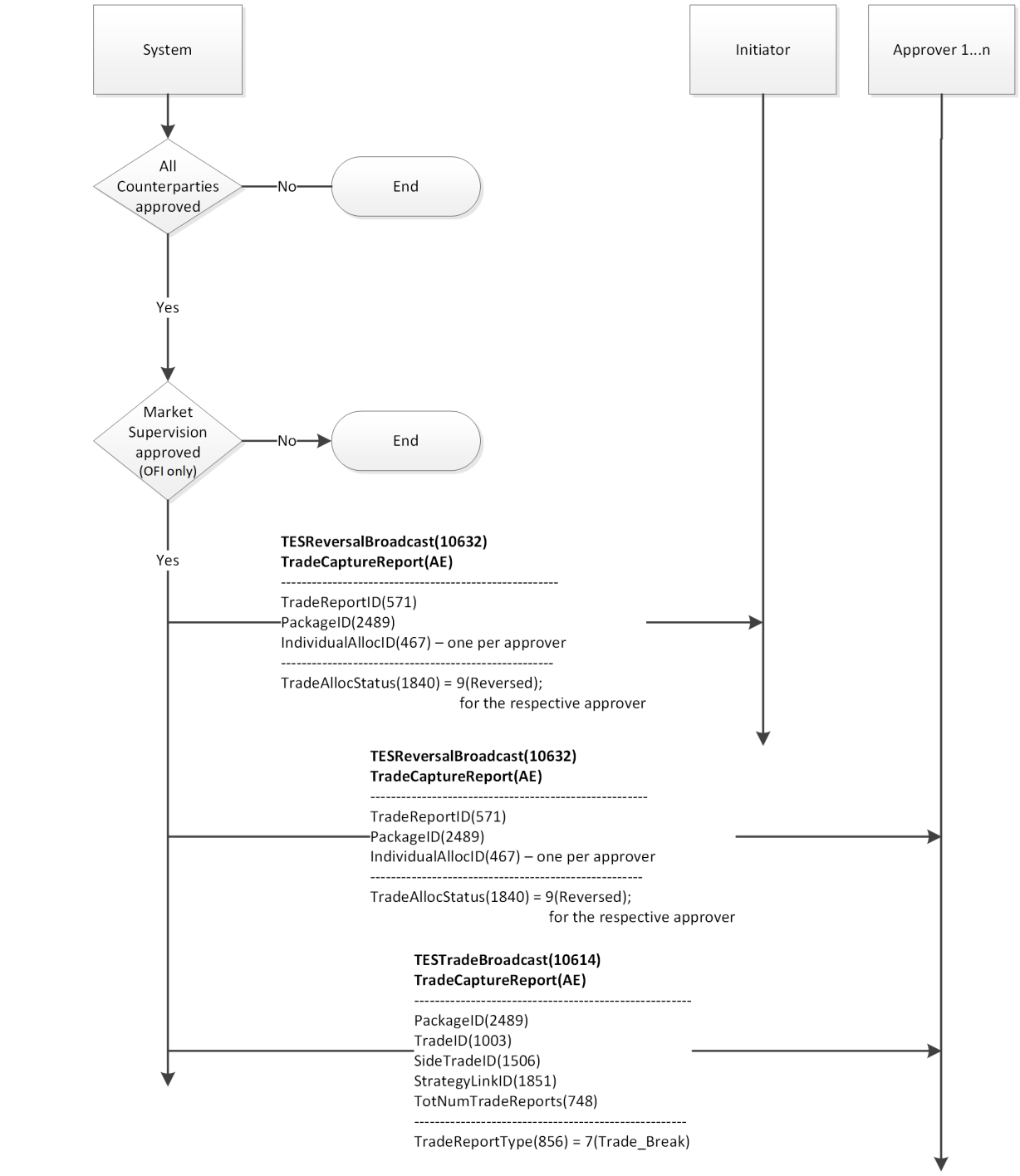


ETI: Message flow for ApproveReverseTESTradeRequest



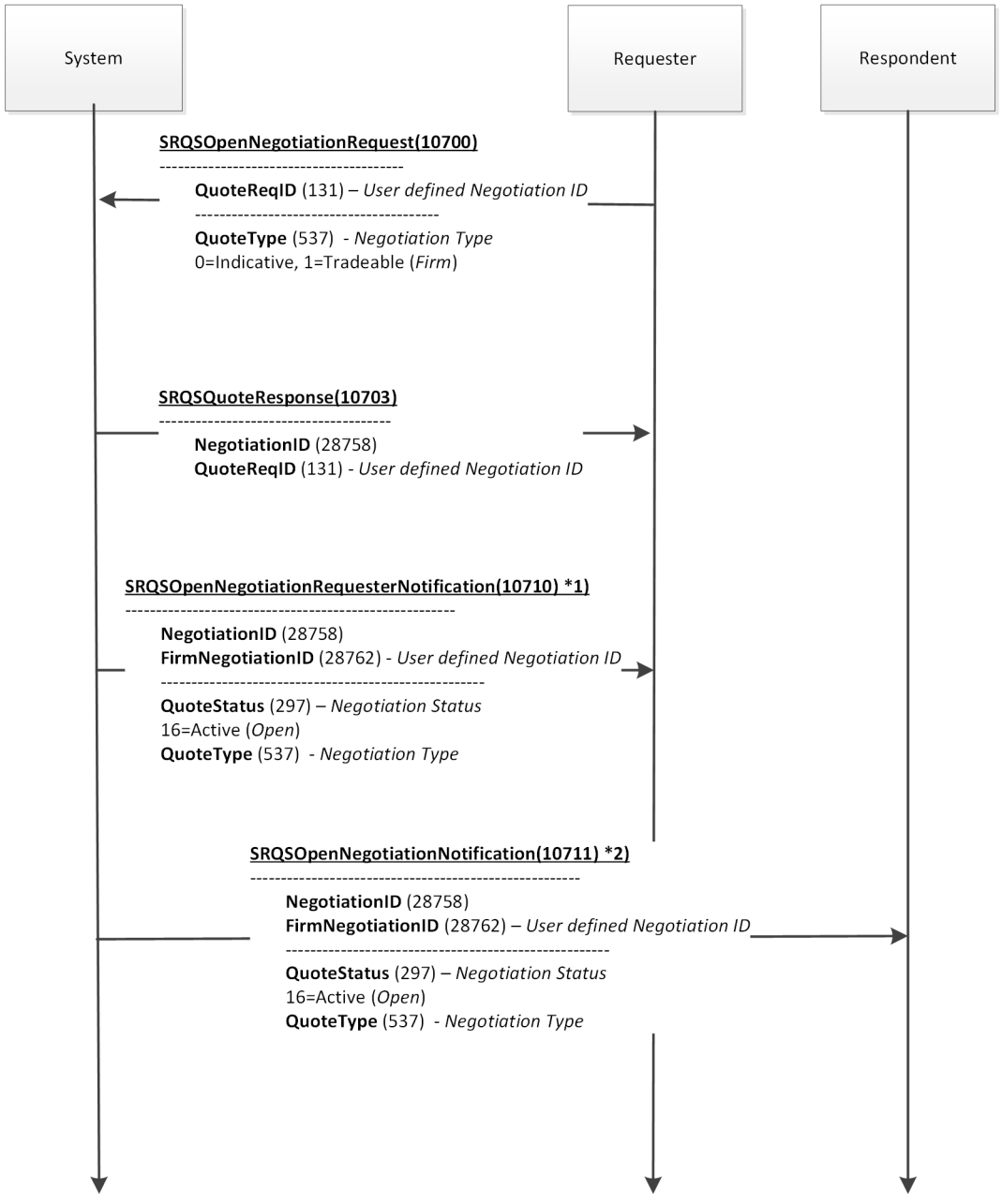
ETI: Message flow for ApproveReverseTESTradeRequest

Continued from the previous page



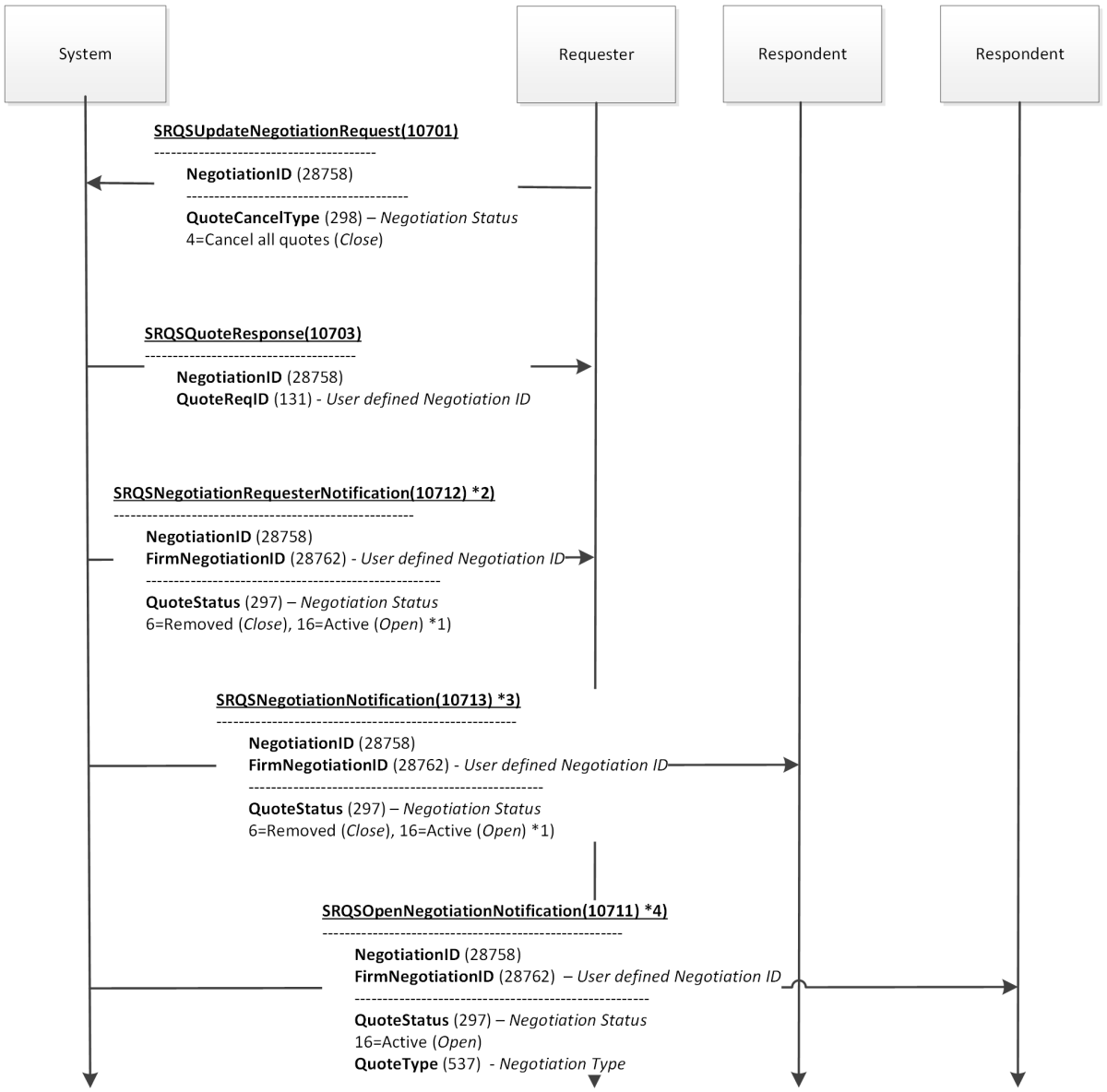
A.2 SRQS Message Flows

ETI: Message flow for SRQS Open Negotiation



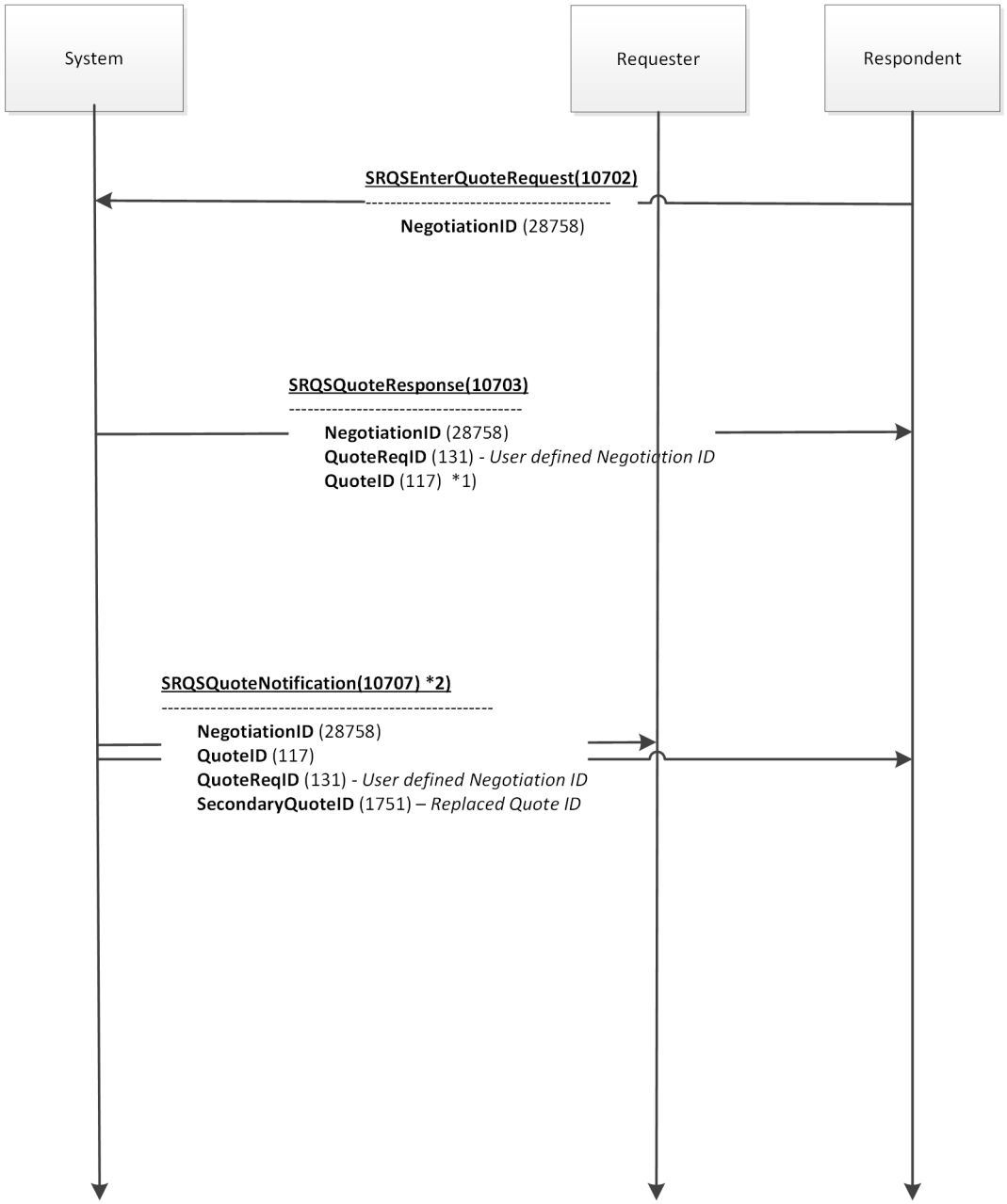
*1) to the business unit of the negotiation related requester
*2) to the business units of the addressed target parties

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



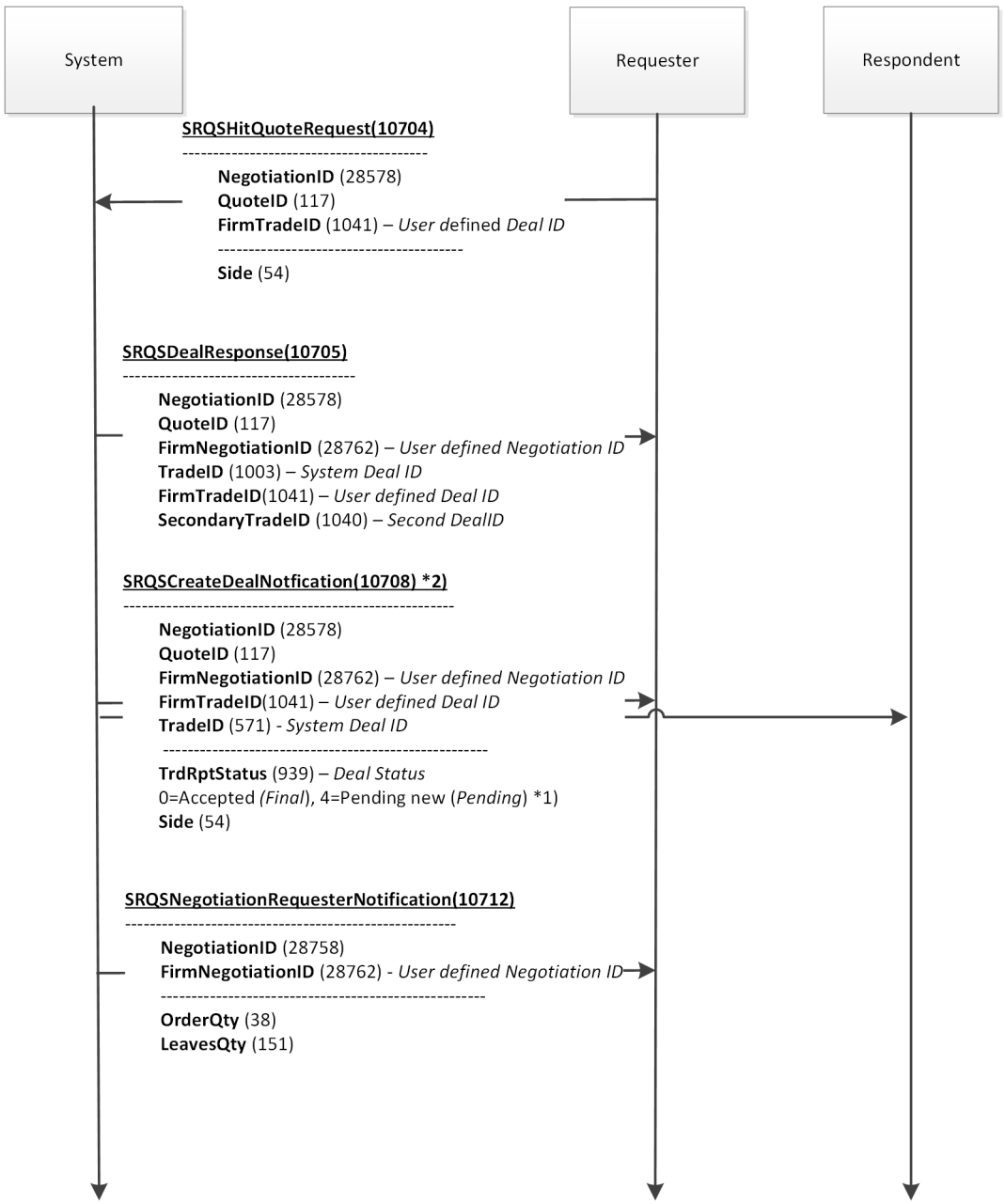
*1) Closed when set by the requester.
*2) to the business unit of the negotiation related requester
*3) to the business units of addressed target parties already involved in that negotiation
*4) to the busniess units of newly addressed target parties

ETI: Message flow for SRQS Enter Quote



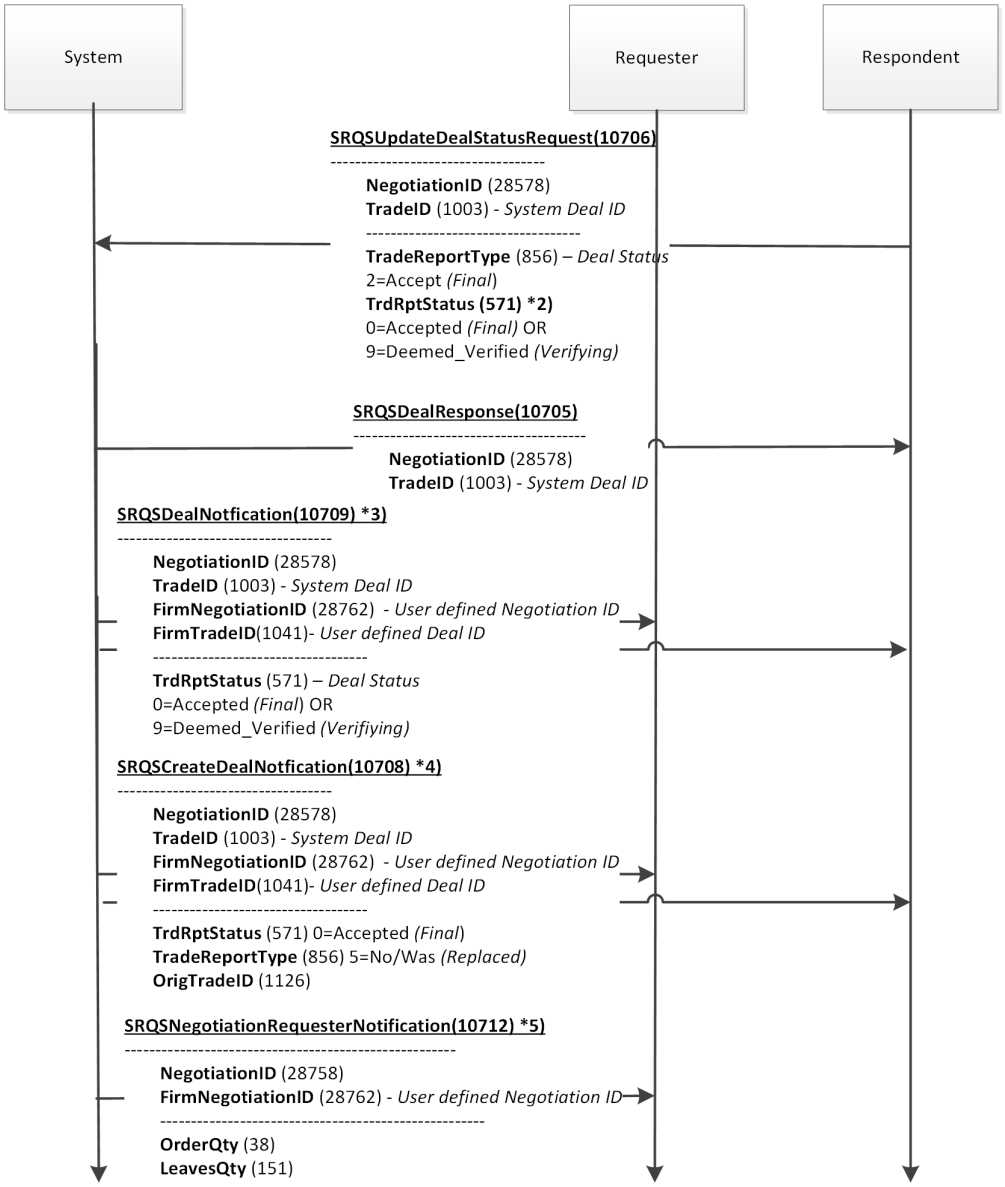
*1) any „overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete
*2) to the business units of the quoting respondent and the negotiation related requester

ETI: Message flow for SRQS Hit Quote



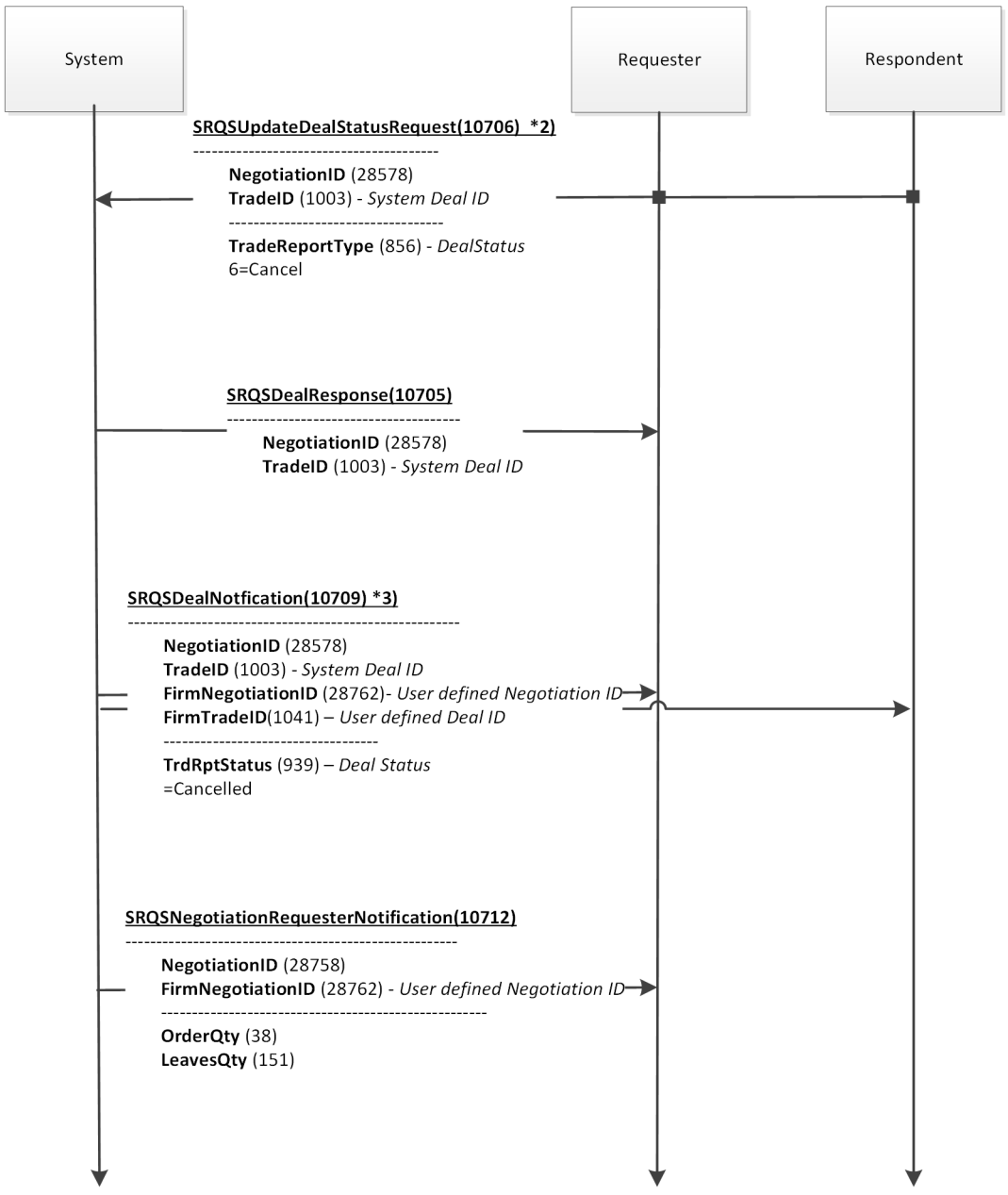
*1) depending on NegotiationType: [Firm ➔ Final | Indicative ➔ Pending]
*2) to the business units of quote hitting requester and the quote owning respondent

ETI: Message flow for SRQS Confirm Deal *1)



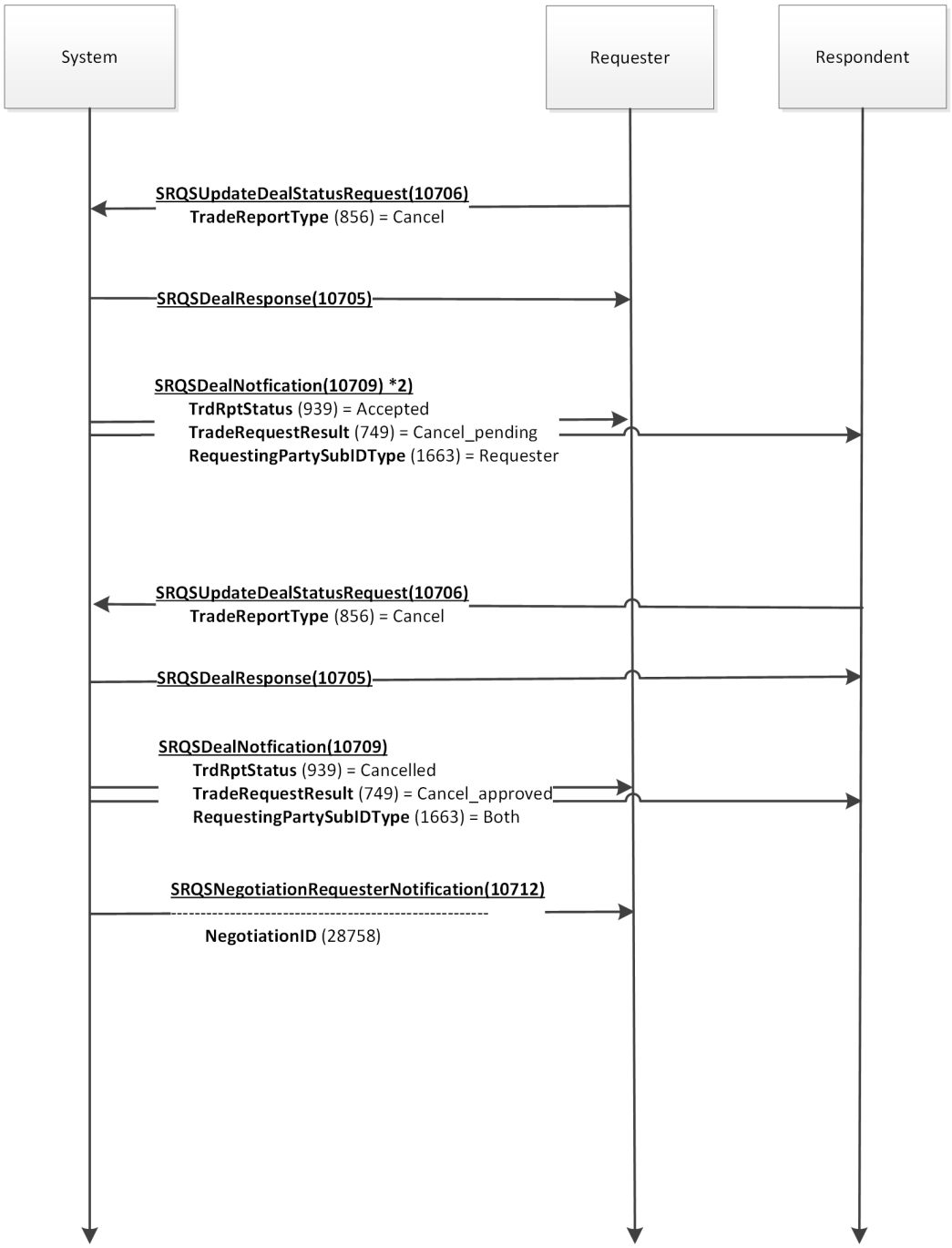
*1) either needed for indicative negotiations (finalize deal) or working delta (verify or finalize deal)
*2) working delta deal only
*3) to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals
*4) to the business units of the deal finalizing respondent and the deal related requester – only in case of finalizing a working delta deal
*5) only in case of a final deal

ETI: Message flow for SRQS Cancel Deal *1)



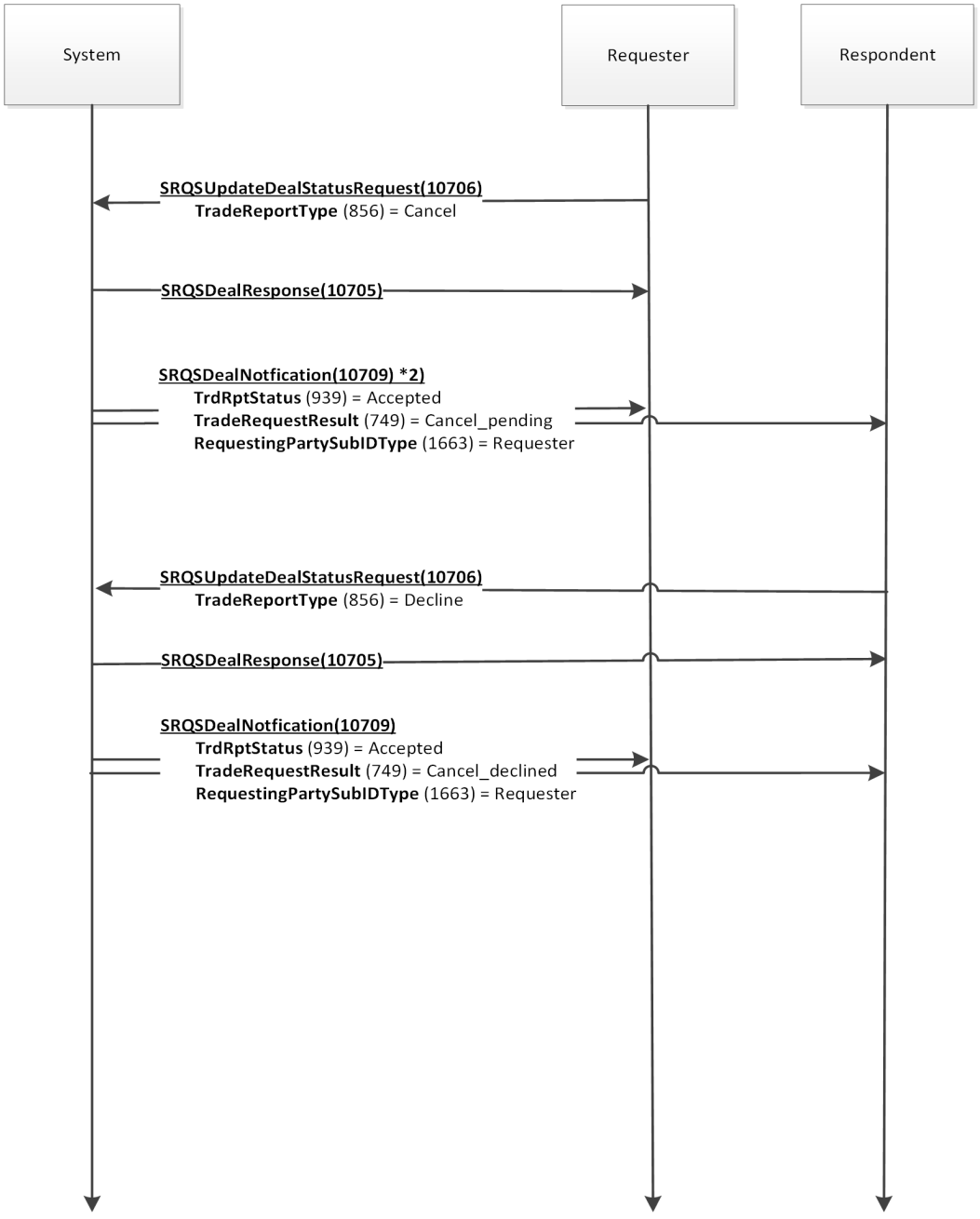
*1) only in case of indicative negotiations
*2) Request can be sent from both requester and respondent
*3) to the business unit of the deal cancelling requester and the deal related respondent

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



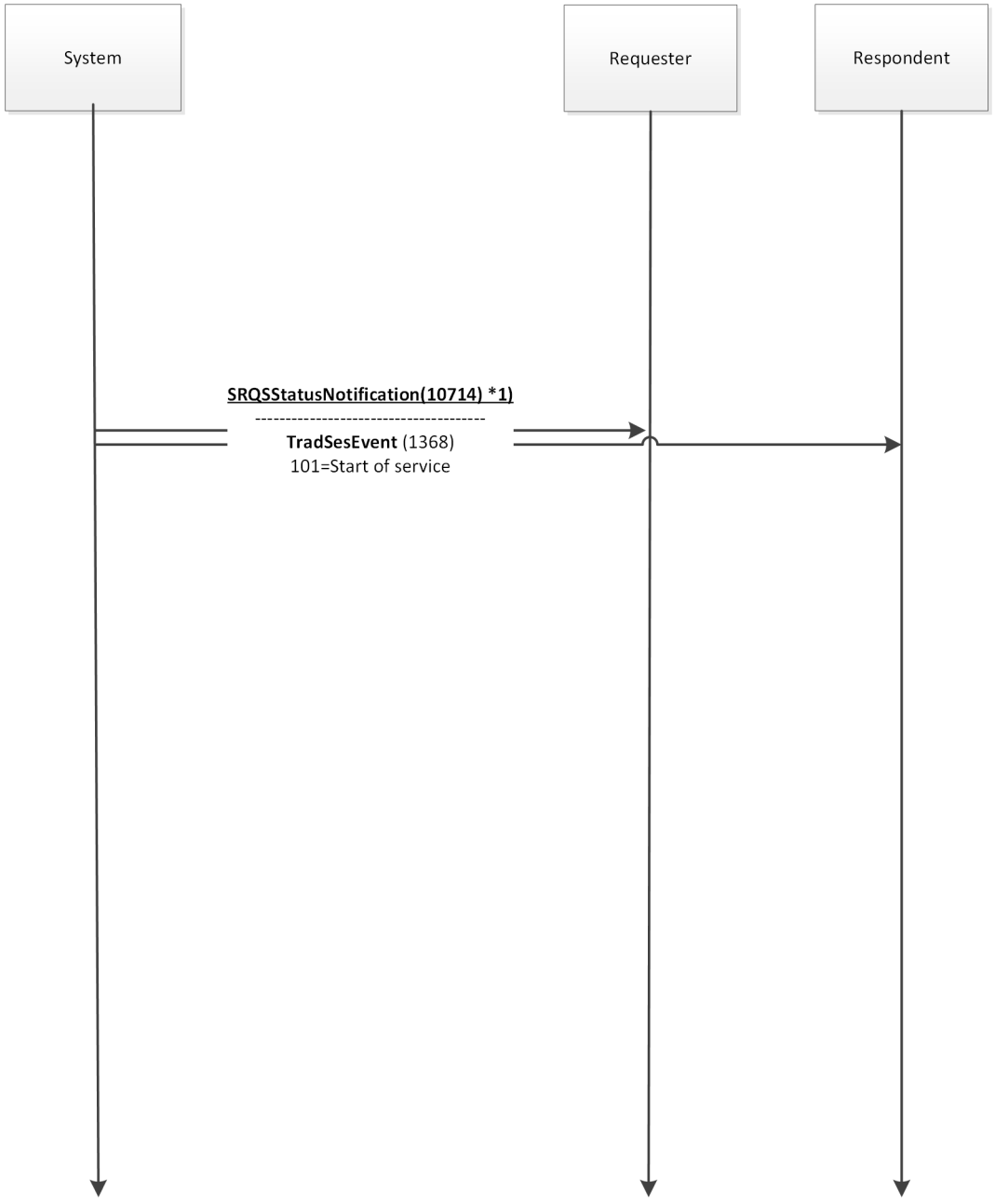
*1) only valid for final STP deal and after negotiation expiry.
*2) same message flow is valid if mutual cancellation is triggered by a respondent

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



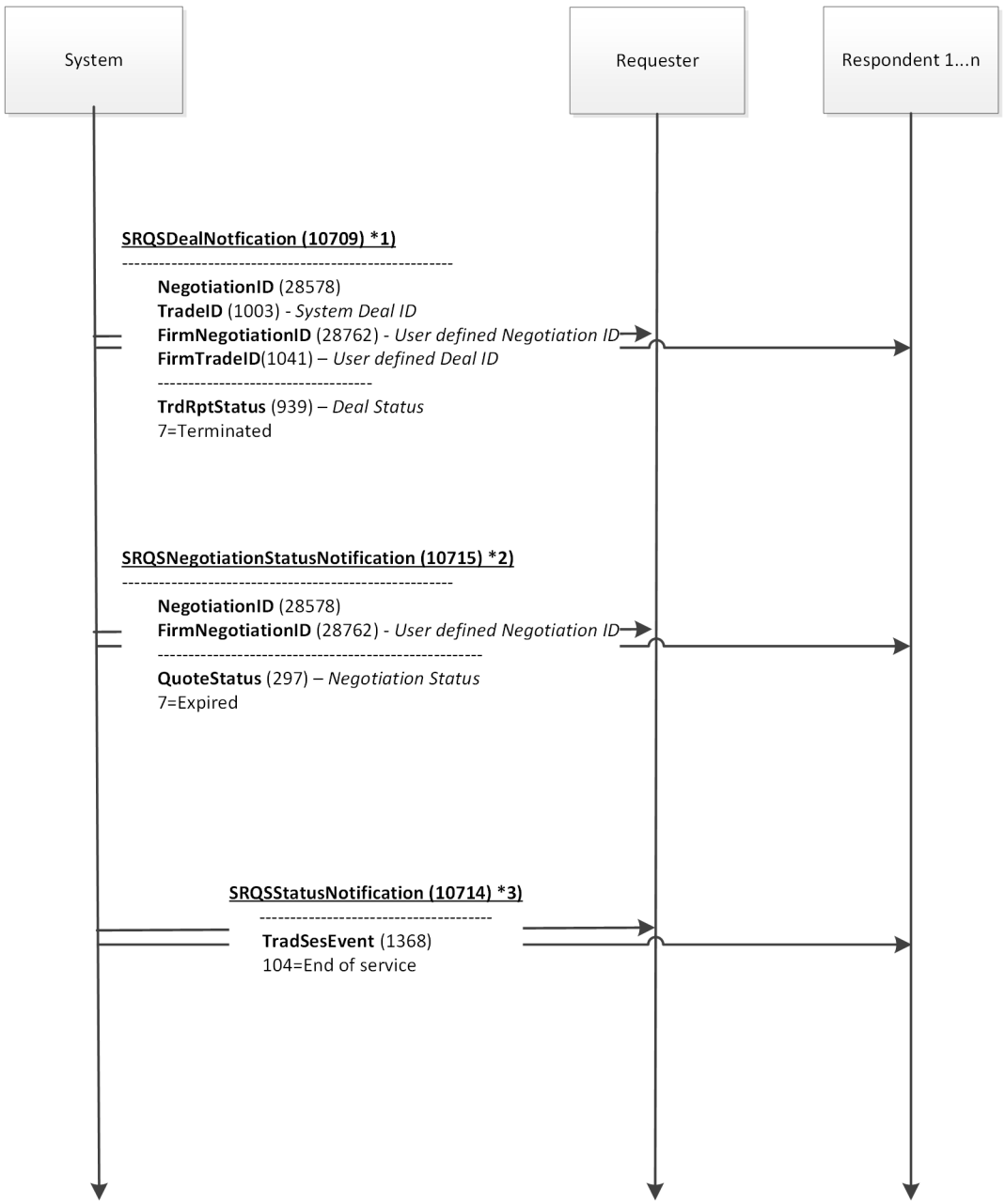
*1) only valid for final STP deals and after negotiation expiry
*2) same message flow is valid if mutual cancellation is triggered by a respondent

ETI: Message flow for SRQS Start of Day



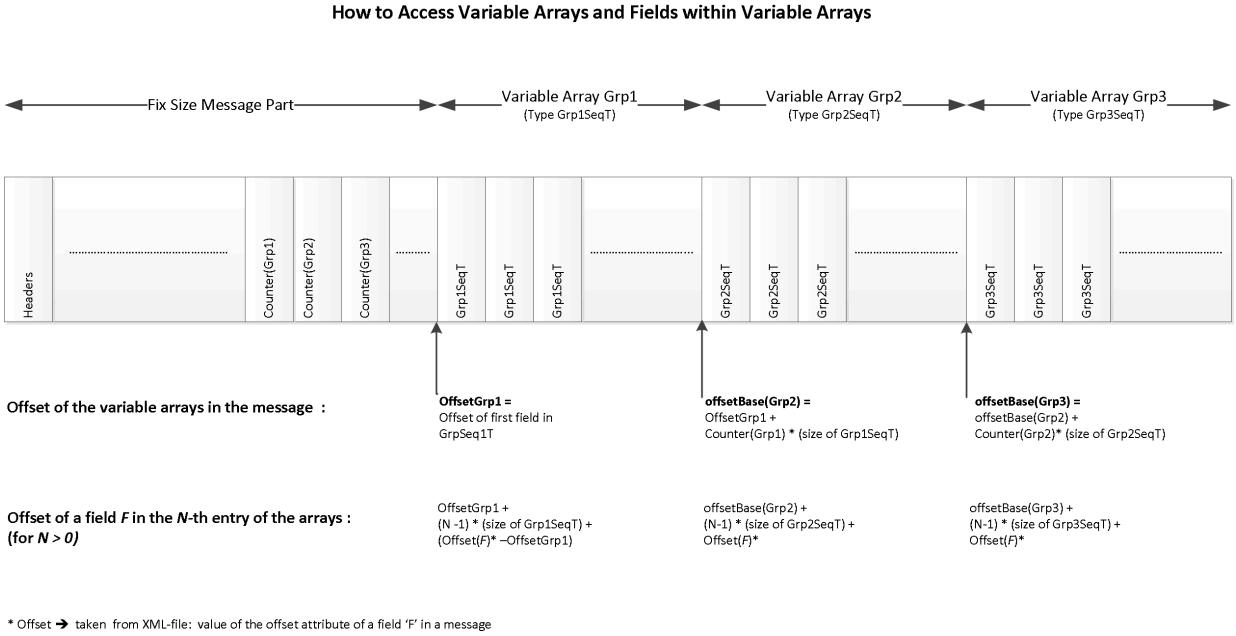
*1) to all known business units

ETI: Message flow for SRQS End of Day



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

A.3 Variable Arrays



A.4 XML Interface Description

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

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

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

B Change Log

B.1 T7 Release 9.1 – 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 seqeunce *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

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.