Deutsche Börse Group's T7

Enhanced Trading Interface

Derivatives Message Reference

Release 6.1

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Deutsche Börse Group

Build 61.350.5.ga-6001350-442

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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
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
FloatDecimal6	Encoded as 8-byte signed integer (6 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 signed 4 byte integer format.	see 4 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	Exposure limit exceeded.
102	Service temporarily not available.
103	Service not available.
104	Result of transaction unknown.
211	User already logged inn
214	Session Gateway Assignment expired.
215	Gateway not reserved to Session.
216	Gateway is standby.
217	Session login limit reached.
218	Partition not reachable by HF Gateway.
219	Partition not reachable by PS Gateway.
222	No Gateway available.
223	User entitlement data timeout.
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 6.1
- Build Number: 61.350.5.ga-6001350-442

Additionally, ETI clients implementing interface version '6.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '6.0' and '6.1'.

4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Connection Gateway Request	10020	Participant	Logon	A
Connection Gateway Response	10021	ETI Gateway	Logon	A
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0
Legal Notification	10037	ETI Gateway	UserNotification	CB
User Logon	10018	Participant	UserRequest	BE
User Logon Response	10019	ETI Gateway	UserResponse	BF
User Logout	10029	Participant	UserRequest	BE
User Logout Response	10024	ETI Gateway	UserResponse	BF
User Logout Notification	10043	ETI Gateway	Logout	5
Throttle Update Notification	10028	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10005	ETI Gateway	ApplicationMessageRequestAck	BX
Unsubscribe	10006	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	10007	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit	10008	Participant	ApplicationMessageRequest	BW
Retransmit Response	10009	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit (Order/Quote Event)	10026	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	10027	ETI Gateway	ApplicationMessageRequestAck	BX
Reject	10010	ETI Gateway	Reject	3
Session List Inquire	10035	Participant	SessionDetailsListRequest	U5
Session List Inquire Response	10036	ETI Gateway	SessionDetailsListResponse	U6
Trade Enrichment List Inquire	10040	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire Response	10041	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	10038	Participant	PartyDetailListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailListReport	CG

4.2 Strategy Creation

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

4.3 Flexible Instrument Creation

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

4.4 Order Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
Replace Order Multi Leg (short layout)	10130	Participant	OrderCancelReplaceRequest	G
New Order Multi Leg (short layout)	10129	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
New Order Multi Leg	10113	Participant	NewOrderMultileg	AB
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Multi Leg	10114	Participant	MultilegOrderCancelReplace	AC
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Multi Leg	10123	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Extended Order Information	10117	ETI Gateway	ExecutionReport	8

4.5 Quote Handling

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

4.6 Quote and Cross Request

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Quote Request	10401	Participant	QuoteRequest	R
Quote Request Response	10402	ETI Gateway	RequestAcknowledge	U1
Cross Request Response	10119	ETI Gateway	RequestAcknowledge	U1
Cross Request	10118	Participant	CrossRequest	U16

4.7 Other

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification	CB
Service Availability Market	10044	ETI Gateway	UserNotification	CB
News	10031	ETI Gateway	News	B
Entitlement Notification	10034	ETI Gateway	PartyEntitlementsUpdateReport	CZ
Risk Notification	10033	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Trading Session Event	10307	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	10308	ETI Gateway	OrderMassActionReport	BZ
Gap Fill	10032	ETI Gateway	ApplicationMessageReport	BY

4.8 TES Trading

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

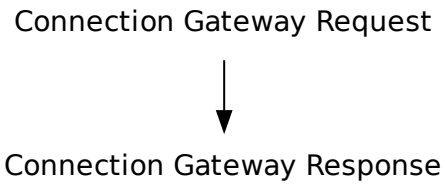
4.9 Selective Request for Quote Service

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation Request	10700	Participant	QuoteRequest	R
SRQS Negotiation Status Notification	10715	ETI Gateway	QuoteStatusReport	AI
SRQS Quote Response	10703	ETI Gateway	QuoteAck	CW
SRQS Open Negotiation Notification for Requester	10710	ETI Gateway	QuoteStatusReport	AI
SRQS Open Negotiation Notification for Respondent	10711	ETI Gateway	QuoteStatusReport	AI
SRQS Enter Quote Request	10702	Participant	QuoteRequest	R
SRQS Quote Notification	10707	ETI Gateway	Quote	S
SRQS Hit Quote Request	10704	Participant	QuoteResponse	AJ
SRQS Deal Response	10705	ETI Gateway	QuoteAck	CW
SRQS Create Deal Notification	10708	ETI Gateway	TradeCaptureReport	AE
SRQS Update Deal Request	10706	Participant	TradeCaptureReport	AE
SRQS Deal Notification	10709	ETI Gateway	TradeCaptureReport	AE
SRQS Update Negotiation Request	10701	Participant	QuoteRequest	R
SRQS Negotiation Notification for Respondent	10713	ETI Gateway	QuoteStatusReport	AI
SRQS Negotiation Notification for Requester	10712	ETI Gateway	QuoteStatusReport	AI
SRQS Status Notification	10714	ETI Gateway	QuoteStatusReport	AI

5 Session Layer

5.1 Connection Gateway Request

This message is used to retrieve the assigned gateway from the connection gateway. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.



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: 10020 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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>						
20055	PartyIDSessionID	Y	4	24	unsigned int	Session ID.
5948	PartitionID	N	2	28	unsigned int	To be set for HF sessions when asking for a partition specific gateway.
1408	DefaultCstmApplVerID	Y	30	30	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
554	Password	Y	32	60	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	92	Fixed String	not used

5.2 Connection Gateway Response

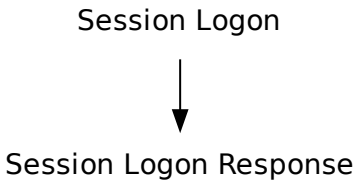
This message confirms the Connection Gateway request. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.

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: 10021 (Logon, MsgType = A)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28644	GatewayID	Y	4	32	unsigned int	IP address of the Primary Application Gateway where the member application can establish an active T7 ETI session. Note: Binary values are presented in little endian byte order.
28645	GatewaySubID	Y	4	36	unsigned int	Port number to be used for the assigned Primary Application Gateway. Note: Binary values are presented in little endian byte order.
28725	SecondaryGatewayID	Y	4	40	unsigned int	IP address of the Secondary Application Gateway where the member application can establish an active T7 ETI session.Note: Binary values are presented in little endian byte order.
28726	SecondaryGatewaySubID	Y	4	44	unsigned int	Port number to be used for the assigned Secondary Application Gateway. Note: Binary values are presented in little endian byte order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28756	GatewayStatus	Y	1	48	unsigned int	Status of ETI Gateway Value: 0 = Standby; 1 = Active
28757	SecondaryGateway-Status	Y	1	49	unsigned int	Status of Secondary ETI Gateway Value: 0 = Standby; 1 = Active
28730	SessionMode	Y	1	50	unsigned int	Session type. Value: 1 = HF; 2 = LF
339	TradSesMode	Y	1	51	unsigned int	Trading session mode. Value: 1 = Development; 2 = Simulation; 3 = Production; 4 = Acceptance
25019	Pad4	U	4	52	Fixed String	not used

5.3 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
25017	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 interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
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
554	Password	Y	32	62	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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
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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1603	ApplicationSystem-Name	Y	30	187	Fixed String (0-terminable)	Provides the name of the application system being used to generate T7 ETI application messages.This will normally be a trading system, OMS, or EMS. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1604	ApplicationSystem-Version	Y	30	217	Fixed String (0-terminable)	Provides the version of the application system being used to initiate T7 ETI application messages. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1605	ApplicationSystem-Vendor	Y	30	247	Fixed String (0-terminable)	Provides the vendor of the application system. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25018	Pad3	U	3	277	Fixed String	not used

5.4 Session Logon Response

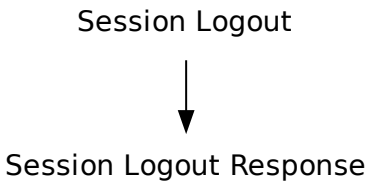
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.
1301	MarketID	Y	2	56	unsigned int	Market ID. Value: 1 — XEUR Value: 2 — XEEE Value: * — More values

<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>339</td><td>TradSesMode</td><td>Y</td><td>1</td><td>58</td><td>unsigned int</td><td>Trading session mode.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Development</td></tr><tr><td>2</td><td>Simulation</td></tr><tr><td>3</td><td>Production</td></tr><tr><td>4</td><td>Acceptance</td></tr></table></td></tr>
<tr><td>1408</td><td>DefaultCstmApplVerID</td><td>Y</td><td>30</td><td>59</td><td>Fixed String (0-terminable)</td><td>Indicates the T7 ETI interface version the ETI gateway software uses.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>28763</td><td>DefaultCstmApplVer-SubID</td><td>Y</td><td>5</td><td>89</td><td>Fixed String</td><td>ETI subversion. Identifies ETI changes within one ETI version.<table><tr><th>Value</th><th>Description</th></tr><tr><td>D0001</td><td>Derivatives subversion</td></tr></table></td></tr>
<tr><td>25017</td><td>Pad2</td><td>U</td><td>2</td><td>94</td><td>Fixed String</td><td>not used</td></tr>
</table>

5.5 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
25017	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

5.6 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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.7 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)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
25021	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

5.8 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
25017	Pad2	U	2	14	Fixed String	not used

5.9 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)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.

5.10 Legal Notification

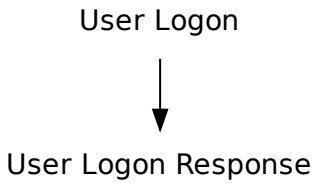
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	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>25020</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>

5.11 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
25017	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	User ID.
554	Password	Y	32	28	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	60	Fixed String	not used

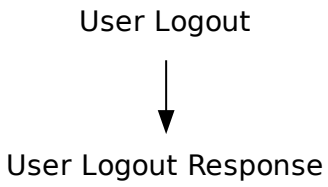
5.12 User Logon Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10019 (UserResponse, MsgType = BF)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.13 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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	User ID.
25019	Pad4	U	4	28	Fixed String	not used

5.14 User Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10024 (UserResponse, MsgType = BF)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.15 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
926	UserStatus	Y	1	16	unsigned int	The status of the User Value: 7 — Description: Forced user logout by exchange
25018	Pad3	U	3	17	Fixed String	not used
553	Username	Y	4	20	unsigned int	User ID.
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).
25021	Pad6	U	6	26	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

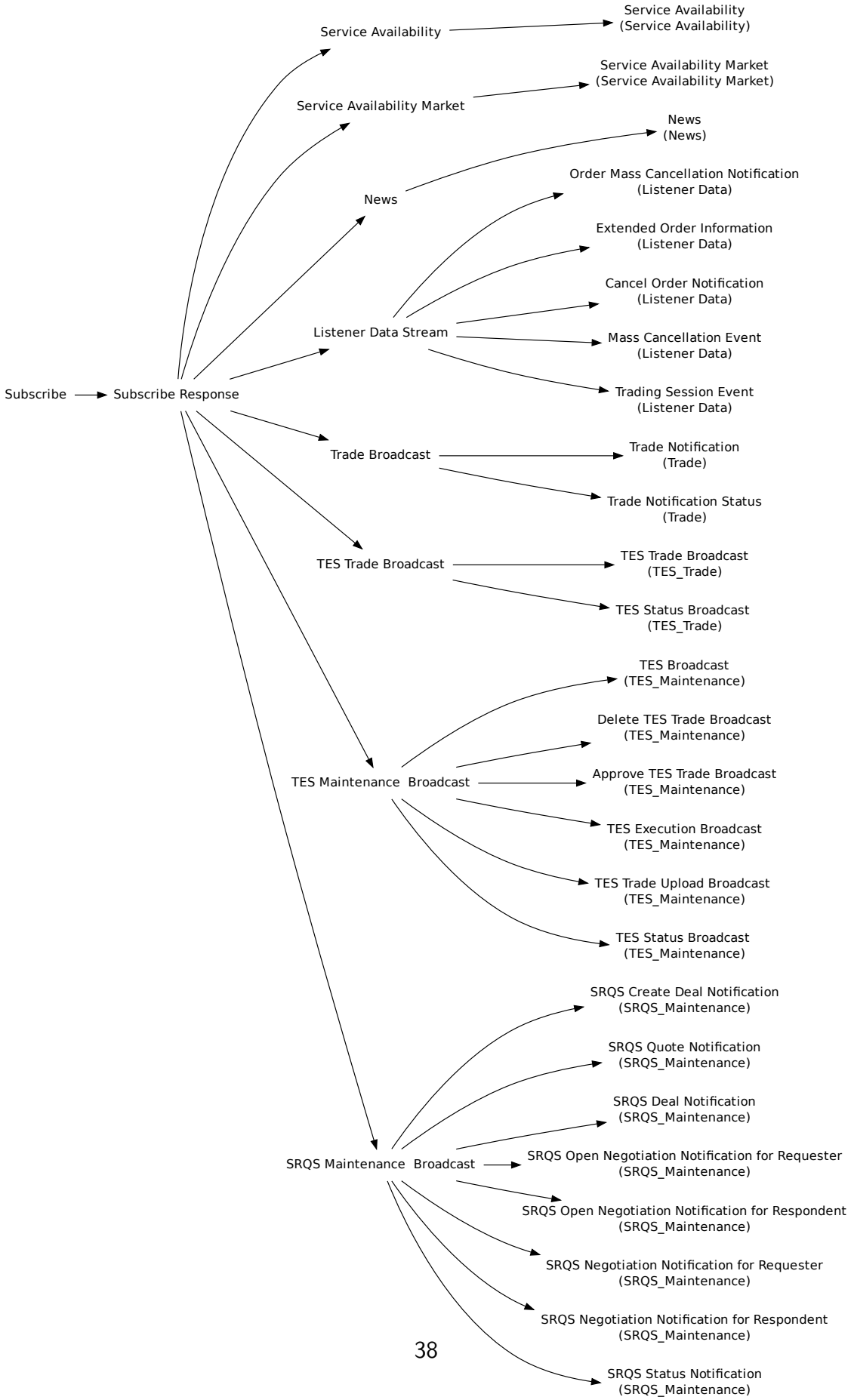
5.16 Throttle Update Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<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.

5.17 Subscribe

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


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)
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)
SRQS Maintenance Broadcast
SRQS Create Deal Notification
(SRQS_Maintenance)
SRQS Quote Notification
(SRQS_Maintenance)
SRQS Deal Notification
(SRQS_Maintenance)
SRQS Open Negotiation Notification for Requester
(SRQS_Maintenance)
SRQS Open Negotiation Notification for Respondent
(SRQS_Maintenance)
SRQS Negotiation Notification for Requester
(SRQS_Maintenance)
SRQS Negotiation Notification for Respondent
(SRQS_Maintenance)
SRQS Status Notification
(SRQS_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
25017	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	RefAppIID	Y	1	28	unsigned int	Application identifier of a T7 ETI data stream. Value: Description 1: Trade 2: News 3: Service Availability 5: Listener Data 7: TES Maintenance 8: TES Trade 9: SRQS Maintenance 10: Service Availability Market
25018	Pad3	U	3	29	Fixed String	not used

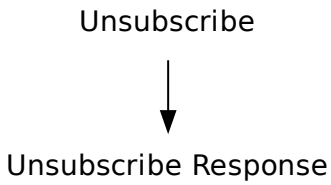
5.18 Subscribe Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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.
25019	Pad4	U	4	36	Fixed String	not used

5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10006 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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.
25019	Pad4	U	4	28	Fixed String	not used

5.20 Unsubscribe Response

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

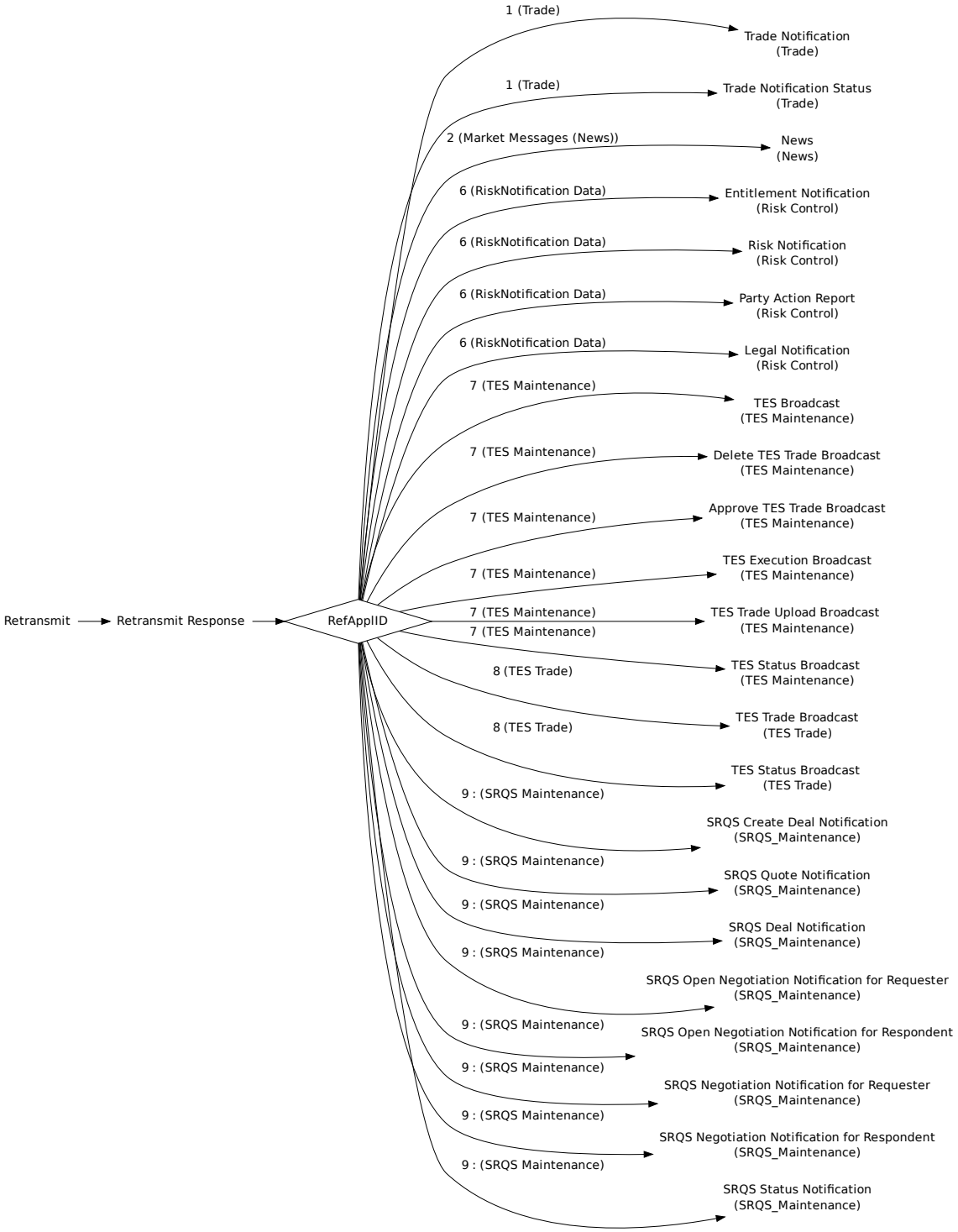
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.21 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
- derivatives markets only: RefApplID = 7 (TES Maintenance) => request is sent to the TES Retransmission Service
- derivatives markets only: 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.

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: 10008 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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	Y	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. For News and Risk Control broadcast to be set to 0.
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. Value: 1 – Trade 2 – News 6 – Risk Control 7 – TES Maintenance 8 – TES Trade 9 – SRQS Maintenance
25020	Pad5	U	5	43	Fixed String	not used

5.22 Retransmit Response

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

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

For more details, please refer to chapter Retransmission.

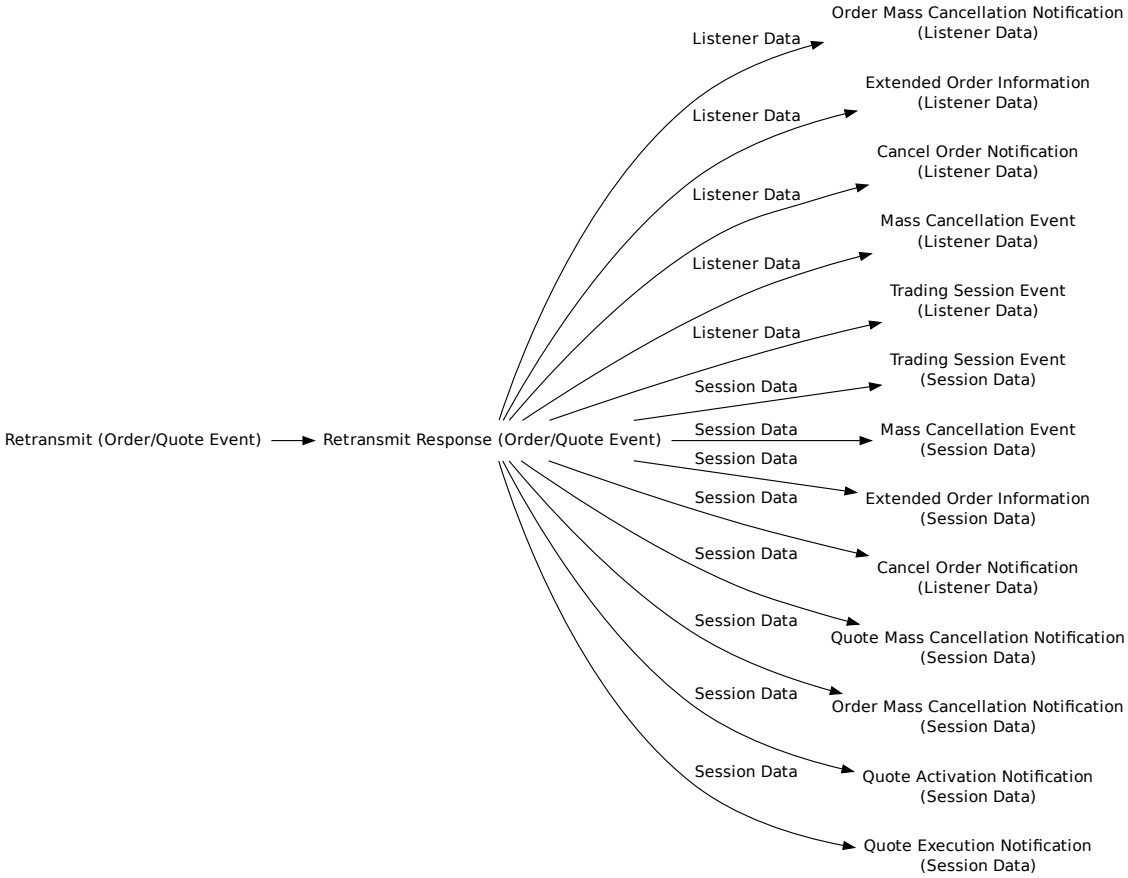
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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	ApplTotalMessageCount	Y	2	48	unsigned int	Total number of messages (fragments) included in transmission.
25021	Pad6	U	6	50	Fixed String	not used

5.23 Retransmit (Order/Quote Event)

This message is used for re-transmission of recoverable order/quote event data for recovery purposes.The specified application message identifier range will lead to the retransmission of data whose application message identifier is > 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.
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
25017	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	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.
25016	Pad1	U	1	63	Fixed String	not used

5.24 Retransmit Response (Order/Quote Event)

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

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10027 (ApplicationMessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1349	ApplTotalMessageCount	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.
25021	Pad6	U	6	66	Fixed String	not used

5.25 Reject

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	N	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	N	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
373	SessionRejectReason	Y	4	64	unsigned int	Error code. Valid values are listed after this table.
30354	VarTextLen	Y	2	68	Counter	Number of used bytes for field VarText (30355).
1409	SessionStatus	Y	1	70	unsigned int	Session status. Value: 0 — Description: Session active Value: 4 — Description: Session logout complete

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25016	Pad1	U	1	71	Fixed String	not used
30355	VarText	Y	2000	72	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

Valid Values of SessionRejectReason (datatype SessionRejectReason)

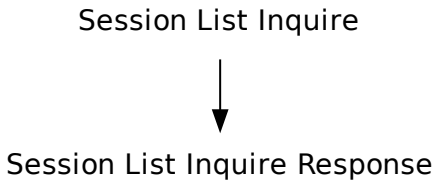
Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	Exposure limit exceeded
102	Service temporarily not available
103	Service not available
104	Result of transaction unknown
105	Error converting response or broadcast
152	Heartbeat violation error
200	Internal technical error
210	Validation Error
211	User already logged in
214	Session Gateway assignment expired
215	Gateway not reserved to Session
216	Login to a Standby Gateway
217	Number of Session Logins exceeds limit
218	Order Management request for a partition that is not reachable by the HF Gateway
219	Order Management request for a partition that is not reachable by the PS Gateway
222	No Gateway available
223	User Entitlement Data time out
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
10004	Book Order limit exceeded on BU level
10005	Book Order limit exceeded on Session level
10006	Stop buy price not reasonable
10007	Stop sell price not reasonable
10008	GFD order is not executable on current business day
10010	Throttle limit for creation of complex instrument exceeded

10011	Order maintenance not allowed in current state

5.26 Session List Inquire

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10035 (SessionDetailsListRequest, MsgType = U5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

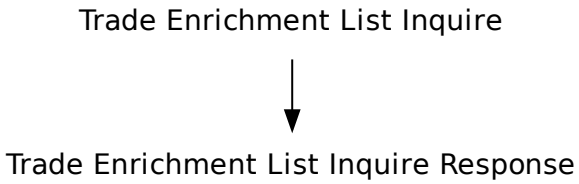
5.27 Session List Inquire Response

This message confirms the Session List Inquire request and provides information about sessions of the own business unit.The SessionSubMode (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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response
25021	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: Description 1: HF 2: LF 3: GUI
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) Value: Description 0: Regular Trading Session 1: FIX Trading Session 2: Regular Back Office Session
25017	>Pad2	U	2	46	Fixed String	not used

5.28 Trade Enrichment List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10040 (TradeEnrichmentListRequest, MsgType = U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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 Trade Enrichment List Inquire Response

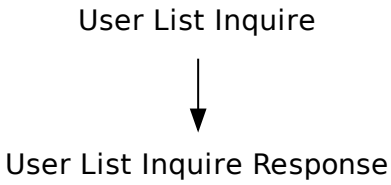
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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
25021	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	<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Korea Exchange</td></tr><tr><td>2</td><td>Taiwan Futures Exchange</td></tr></table>
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52

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,\x22-\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,\x22-\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,\x22-\x7B, \x7D,\x7E
25016	>Pad1	U	1	119	Fixed String	not used

5.30 User List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10038 (PartyDetailListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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

5.31 User List Inquire Response

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

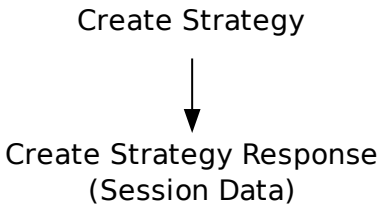
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailListReport, MsgType = CG)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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
25021	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
25016	>Pad1	U	1	71	Fixed String	not used

6 Strategy Creation

6.1 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
25017	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
25017	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	Qty	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

<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>81</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>25021</td><td>>Pad6</td><td>U</td><td>6</td><td>82</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.2 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1148	LowLimitPrice	N	8	64	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	72	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	80	signed int	Instrument identifier.
779	LastUpdateTime	Y	8	88	UTCTimestamp	Creation timestamp of the strategy.
322	SecurityResponseID	Y	8	96	UTCTimestamp	Identifier for the Security Definition message.
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.
28614	NumberOfSecurities	Y	4	108	signed int	Number of strategies that have been created per session, product, instrument type and business day.
762	SecuritySubType	N	4	112	signed int	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	116	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. Value: 0 = Predefined Multileg Security; 1 = User-defined Multleg Security

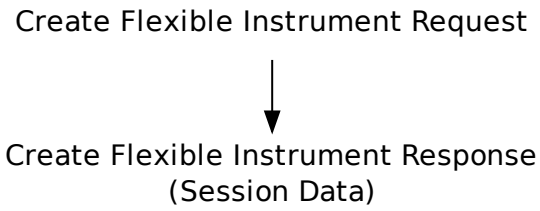
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1144	ImpliedMarketIndicator	Y	1	117	unsigned int	Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out).Determination 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 Value: 3 – Both Implied-in and Implied-out
1227	ProductComplex	Y	1	118	unsigned int	This field qualifies an instrument type on T7. Value: 2 – Standard Option Strategy Value: 3 – Non-Standard Option Strategy Value: 4 – Volatility Strategy Value: 5 – Futures Spread Value: 6 – Inter-Product Spread Value: 7 – Standard Future Strategy Value: 8 – Pack and Bundle Value: 9 – Strip
555	NoLegs	Y	1	119	Counter	Number of InstrmtLegGrp repeating group instances.
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	120	signed int	Instrument identifier of the leg security.
566	>LegPrice	N	8	128	PriceType	Strategy leg underlying price (only applicable for underlying leg).
600	>LegSymbol	N	4	136	signed int	Product identifier of the leg security (only applicable for underlying leg).
623	>LegRatioQty	Y	4	140	Qty	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	144	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	145	unsigned int	Indicates type of leg. Value: 1 = Multileg Instrument; 2 = Underlying Leg
25021	>Pad6	U	6	146	Fixed String	not used

7 Flexible Instrument Creation

7.1 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
25017	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><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>43</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>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>

7.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

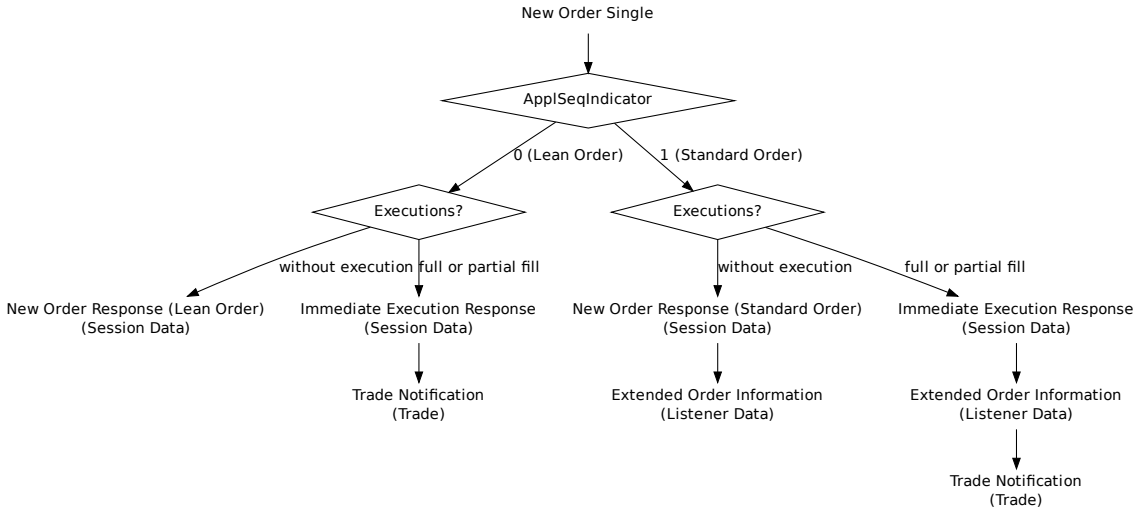
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10310 (SecurityDefinition, MsgType = d)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
322	SecurityResponseID	Y	8	64	UTCTimestamp	Identifier for the Security Definition message.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
202	StrikePrice	N	8	80	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
541	MaturityDate	Y	4	92	LocalMktDate	Date of maturity.
1227	ProductComplex	N	1	96	unsigned int	This field qualifies an instrument type on T7. Value: 10 — Description: Flexible Simple Instrument

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1193	SettlMethod	Y	1	97	char	Settlement method for a contract or instrument. Value: C = Cash Settlement; P = Physical Settlement
206	OptAttribute	N	1	98	unsigned int	Version of option contract.
201	PutOrCall	N	1	99	unsigned int	Indicates whether an option contract is a put or call. Value: 0 = Put; 1 = Call
1194	ExerciseStyle	N	1	100	unsigned int	Type of exercise of an instrument. Value: 0 = European; 1 = American
55	Symbol	Y	4	101	Fixed String	Product identifier of the Flexible Instrument. Valid characters: A-Z,0-9,\x20
25022	Pad7	U	7	105	Fixed String	not used

8 Order Handling

8.1 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
25017	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).
99	StopPx	N	8	32	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	40	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
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.
38	OrderQty	Y	4	72	Qty	Total Order Quantity.
432	ExpireDate	N	4	76	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	84	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	88	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUpTrading-Firm	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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
54	Side	Y	1	114	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	115	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
28710	PriceValidityCheckType	Y	1	116	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	117	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

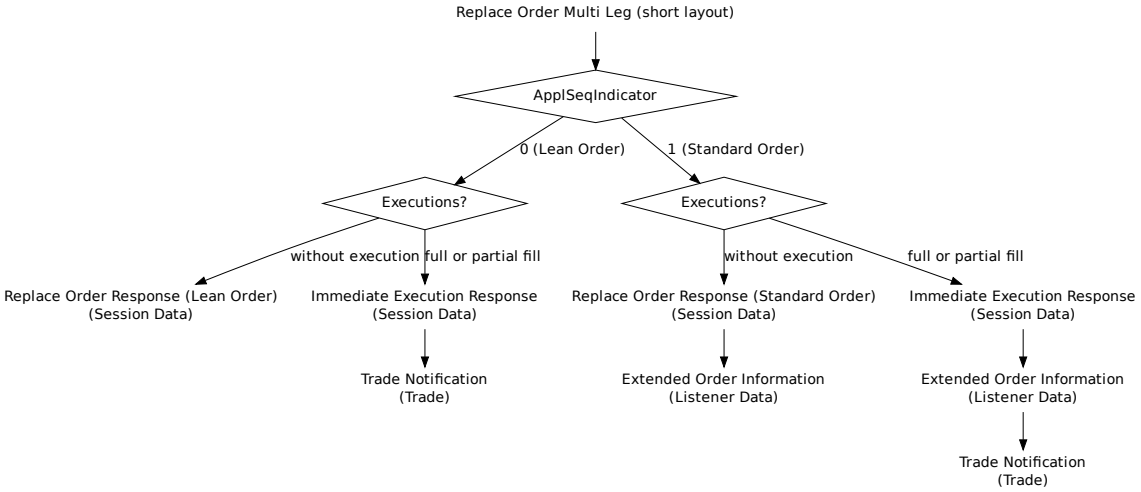
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>118</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading 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>119</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>120</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)</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>121</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	122	unsigned int	Marks a certain order as a closing auction one. Value: 4 – Closing or closing auction
1815	TradingCapacity	Y	1	123	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – MarketMaker
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	124	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	125	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1	Account	N	2	126	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	PartyIDPosition-Account	N	32	128	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	Y	1	160	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
20075	PartyIDLocationID	N	2	161	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	163	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
2404	ComplianceText	N	20	164	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	184	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	196	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,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	208	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
30011	FIXClOrdID	N	20	220	Fixed String	User defined client order ID Valid characters: \x20-\x7E

8.2 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
25017	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).

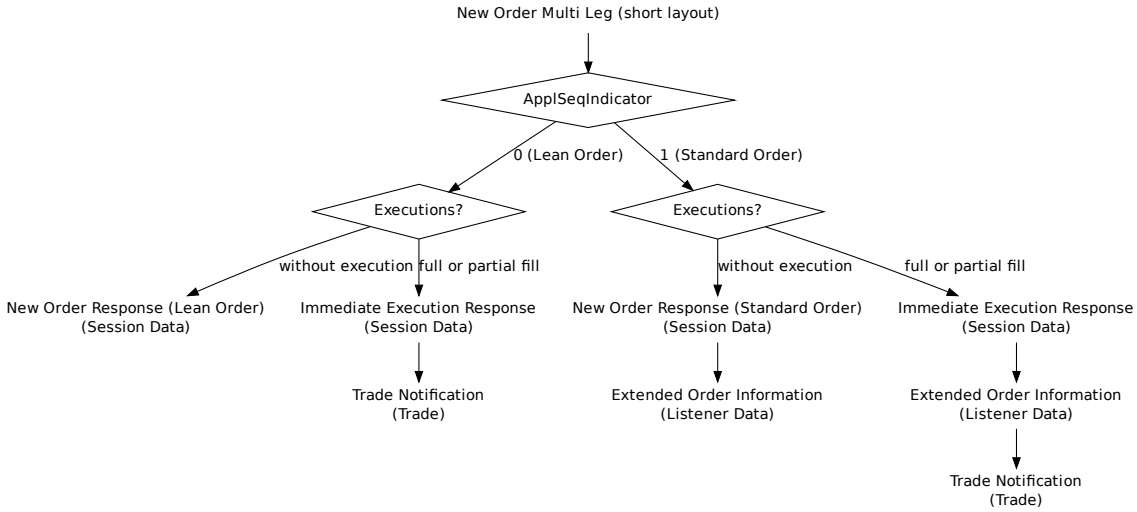
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for 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.
38	OrderQty	Y	4	84	Qty	Total Order Quantity.
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	92	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	94	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
1227	ProductComplex	Y	1	95	unsigned int	This field qualifies an instrument type on T7. Value: Description 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip
54	Side	Y	1	96	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
28710	PriceValidityCheckType	Y	1	97	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	98	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: Description 0: Do not check 1: Check
23002	OrderAttribute-LiquidityProvision	Y	1	99	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: Description 1: Liquidity provision 0: No liquidity provision

<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>100</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></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>101</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)</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>102</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>MarketMaker</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMakerQualifier</td><td>N</td><td>1</td><td>103</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. 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>104</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>
<tr><td>25022</td><td>Pad7</td><td>U</td><td>7</td><td>105</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.3 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
25017	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).
11	ClOrdID	Y	8	40	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

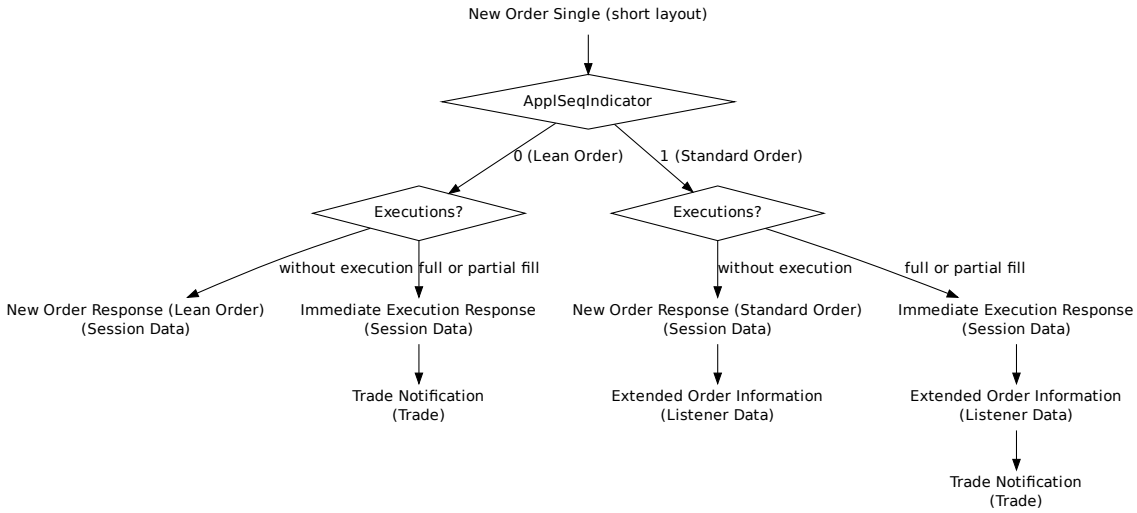
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for 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.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
38	OrderQty	Y	4	76	Qty	Total Order Quantity.
28744	MatchInstCrossID	N	4	80	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	84	unsigned int	Identifies an enrichment rule
28703	ApplSeqIndicator	Y	1	86	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>87</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>88</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>PriceValidityCheckType</td><td>Y</td><td>1</td><td>89</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>90</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>91</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	92	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	93	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC); 3 = Immediate or Cancel (IOC)
1815	TradingCapacity	Y	1	94	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 = MarketMaker
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	95	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	96	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25022	Pad7	U	7	97	Fixed String	not used

8.4 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
25017	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.
11	ClOrdID	Y	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

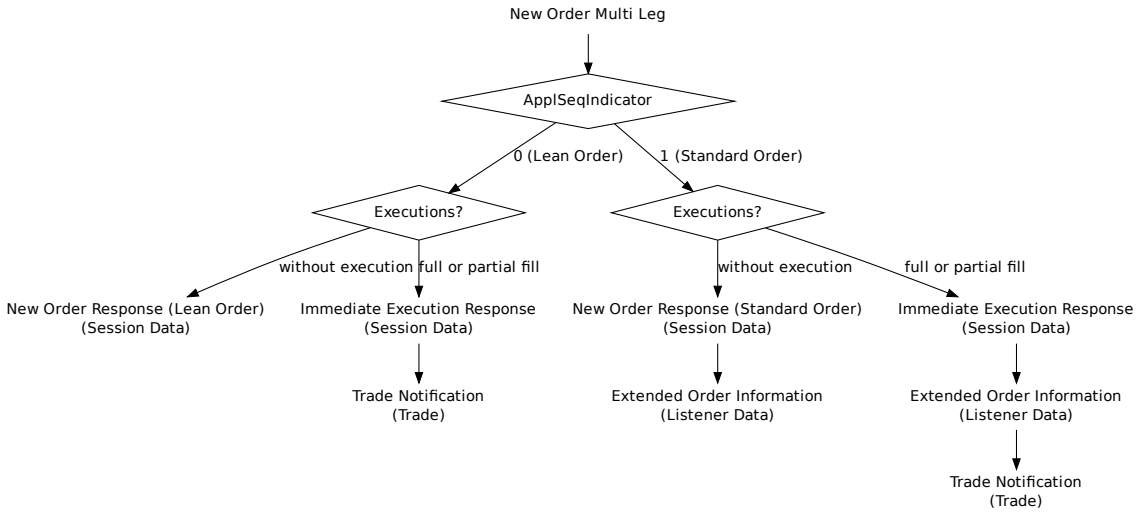
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	40	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for 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	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.
38	OrderQty	Y	4	64	Qty	Total Order Quantity.
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.
28744	MatchInstCrossID	N	4	72	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	76	unsigned int	Identifies an enrichment rule
54	Side	Y	1	78	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	Y	1	79	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required
28710	PriceValidityCheckType	Y	1	80	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	81	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	82	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	83	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC); 3 = Immediate or Cancel (IOC)

<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>84</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>85</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>MarketMaker</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMakerQualifier</td><td>N</td><td>1</td><td>86</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. 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>87</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>

8.5 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
25017	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).

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.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
38	OrderQty	Y	4	76	Qty	Total Order Quantity.
432	ExpireDate	N	4	80	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUpTrading-Firm	N	5	88	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder-OriginationFirm	N	7	93	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	100	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	109	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 — No Recovery Required Value: 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>110</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>111</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>112</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>PriceValidityCheckType</td><td>Y</td><td>1</td><td>113</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>114</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>

<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>115</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>116</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>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>117</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></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>118</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)</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
1815	TradingCapacity	Y	1	119	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 = MarketMaker
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	120	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	121	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	122	Fixed String	Country code. Valid characters: \x01-\x7E
2404	ComplianceText	N	20	124	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/-or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1031	CustOrderHandlingInst	N	1	144	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	PartyIDPosition-Account	N	32	145	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
25007	FreeText1	N	12	177	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\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,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	201	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
30011	FIXClOrdID	N	20	213	Fixed String	User defined client order ID Valid characters: \x20-\x7E
555	NoLegs	Y	1	233	Counter	Number of LegOrd repeating group instances.
25021	Pad6	U	6	234	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
28715	>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.
25020	>Pad5	U	5	243	Fixed String	not used

Value	Description
C	Close
O	Open

8.6 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)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	79	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	80	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	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. Value: Description 0: New 4: Cancelled 9: Suspended
150	ExecType	Y	1	129	char	The reason why this message was generated. Value: Description 0: New 4: Cancelled L: Triggered
378	ExecRestatement-Reason	Y	2	130	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
2523	CrossedIndicator	Y	1	132	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>133</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>134</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>25016</td><td>Pad1</td><td>U</td><td>1</td><td>135</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.7 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	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.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	96	char	Conveys the current status of an order. Value: 0 = New; 4 = Cancelled; 9 = Suspended
150	ExecType	Y	1	97	char	The reason why this message was generated. Value: 0 = New; 4 = Cancelled; L = Triggered
378	ExecRestatement-Reason	Y	2	98	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 101 = Order add accepted; 105 = IOC Order accepted; 212 = Book or Cancel Order accepted
2523	CrossedIndicator	Y	1	100	unsigned int	Indicates SMP involvement. Value: 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>101</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>102</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>25016</td><td>Pad1</td><td>U</td><td>1</td><td>103</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.8 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)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the executed order.
893	LastFragment	Y	1	79	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>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	N	8	120	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	N	8	128	UTCTimestamp	Priority timestamp.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.
30555	NoLegExecs	Y	2	152	Counter	Number of InstrmntLegExec repeating group instances.
378	ExecRestatement-Reason	Y	2	154	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: Description 101: Order add accepted 102: Order modify accepted 105: IOC Order accepted 181: Ownership Changed
54	Side	Y	1	156	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>157</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>158</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>159</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>160</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>161</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
1362	NoFills	Y	1	162	Counter	Specifies the number of partial fills included in this Execution Report.
25020	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	4	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	180	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	184	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	188	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
25018	>Pad3	U	3	189	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	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	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	24	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	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

8.9 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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service 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
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
25022	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.
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.
151	LeavesQty	Y	4	108	Qty	Remaining quantity of an order.
14	CumQty	Y	4	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	116	Qty	Total quantity cancelled for this order.
30555	NoLegExecs	Y	2	120	Counter	Number of InstrmntLegExec repeating group instances.
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 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 executed (end of FREEZE state) 181: Ownership Changed
54	Side	Y	1	124	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell

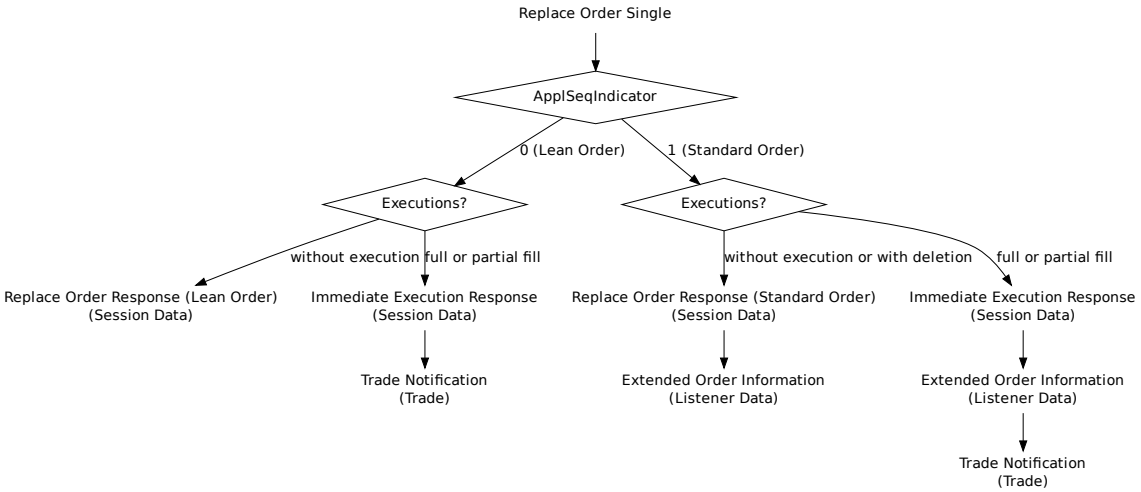
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>125</td><td>unsigned int</td><td>This field qualifies an instrument type on T7.<table><tr><td>Value</td><td>Description</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>126</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>127</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>128</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	129	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	130	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	150	Counter	Specifies the number of partial fills included in this Execution Report.
25016	Pad1	U	1	151	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	152	PriceType	Price of Fill.
1365	>FillQty	Y	4	160	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	164	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	168	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	172	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
25018	>Pad3	U	3	173	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	4	16	Qty	Quantity executed in this leg fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1893	>LegExecID	Y	4	20	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	24	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	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

8.10 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
25017	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).
99	StopPx	N	8	56	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	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.
38	OrderQty	Y	4	88	Qty	Total Order Quantity.
432	ExpireDate	N	4	92	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	100	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	104	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessionID	N	4	108	unsigned int	Session ID.
20096	PartyIDTakeUpTrading-Firm	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
28703	ApplSeqIndicator	Y	1	133	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	134	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	135	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
28710	PriceValidityCheckType	Y	1	136	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	137	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

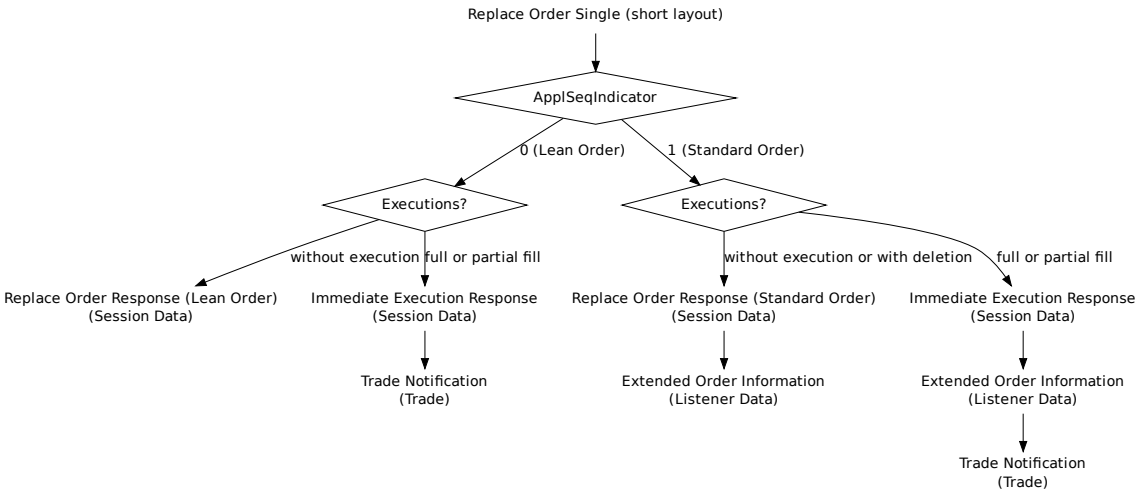
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>138</td><td>unsigned int</td><td>Indication as to whether an order is submitted to a Trading 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>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>139</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)</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>140</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>141</td><td>unsigned int</td><td>Marks a certain order as a closing auction one.<table><tr><td>Value</td><td>Description</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>142</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>MarketMaker</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	143	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	144	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1	Account	N	2	145	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	PartyIDPosition-Account	N	32	147	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	Y	1	179	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
28743	OwnershipIndicator	Y	1	180	unsigned int	Indicator to change the ownership of an order Value: 0 = Do not change ownership; 1 = Change ownership to executing party (User ID)
20075	PartyIDLocationID	N	2	181	Fixed String	Country code. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandlingInst	N	1	183	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	184	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	204	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	216	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,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	228	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
30011	FIXClOrdID	N	20	240	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25019	Pad4	U	4	260	Fixed String	not used

8.11 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
25017	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).

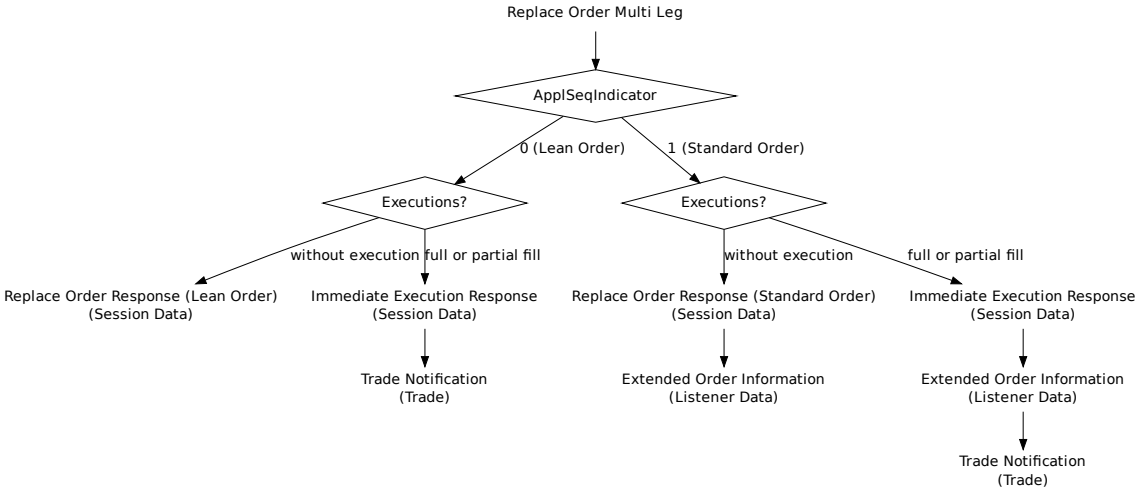
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for 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.
38	OrderQty	Y	4	72	Qty	Total Order Quantity.
30048	SimpleSecurityID	Y	4	76	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	80	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	84	unsigned int	Identifies an enrichment rule
54	Side	Y	1	86	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheckType	Y	1	87	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	88	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	89	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	90	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC); 3 = Immediate or Cancel (IOC)
28703	ApplSeqIndicator	Y	1	91	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>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>92</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>93</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>MarketMaker</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMakerQualifier</td><td>N</td><td>1</td><td>94</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. 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>95</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>

8.12 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
25017	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.
44	Price	Y	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
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.
38	OrderQty	Y	4	92	Qty	Total Order Quantity.
432	ExpireDate	N	4	96	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	100	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessionID	N	4	104	unsigned int	Session ID.
20096	PartyIDTakeUpTrading-Firm	N	5	108	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder-OriginationFirm	N	7	113	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	120	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	129	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required
1227	ProductComplex	Y	1	130	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
54	Side	Y	1	131	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	132	unsigned int	Order type. Value: 2 = Limit
28710	PriceValidityCheckType	Y	1	133	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

<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>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>134</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>135</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>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>136</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>137</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)</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>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>138</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>MarketMaker</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28743	OwnershipIndicator	Y	1	139	unsigned int	Indicator to change the ownership of an order Value: 0 – Do not change ownership Value: 1 – Change ownership to executing party (User ID)
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	140	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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
25124	ExecutingTrader-Qualifier	Y	1	141	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo Value: 24 – Human/Natural person
20075	PartyIDLocationID	N	2	142	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	144	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	145	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	PartyIDPosition-Account	N	32	165	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
25007	FreeText1	N	12	197	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	209	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,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	221	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
30011	FIXClOrdID	N	20	233	Fixed String	User defined client order ID Valid characters: \x20-\x7E
555	NoLegs	Y	1	253	Counter	Number of LegOrd repeating group instances.Must be greater than 1.
25017	Pad2	U	2	254	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: No-Legs
28715	>LegAccount	N	2	256	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D, \x50
564	>LegPositionEffect	Y	1	258	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position.
25020	>Pad5	U	5	259	Fixed String	not used

Value	Description
C	Close
O	Open

8.13 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)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the replaced order.
893	LastFragment	Y	1	79	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	80	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	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.
151	LeavesQty	Y	4	128	Qty	Remaining quantity of an order.
14	CumQty	Y	4	132	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	136	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	140	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	141	char	The reason why this message was generated. Value: Description 4: Cancelled 5: Replaced L: Triggered
378	ExecRestatement-Reason	Y	2	142	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

<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>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>144</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>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>145</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>146</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>25020</td><td>Pad5</td><td>U</td><td>5</td><td>147</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.14 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.

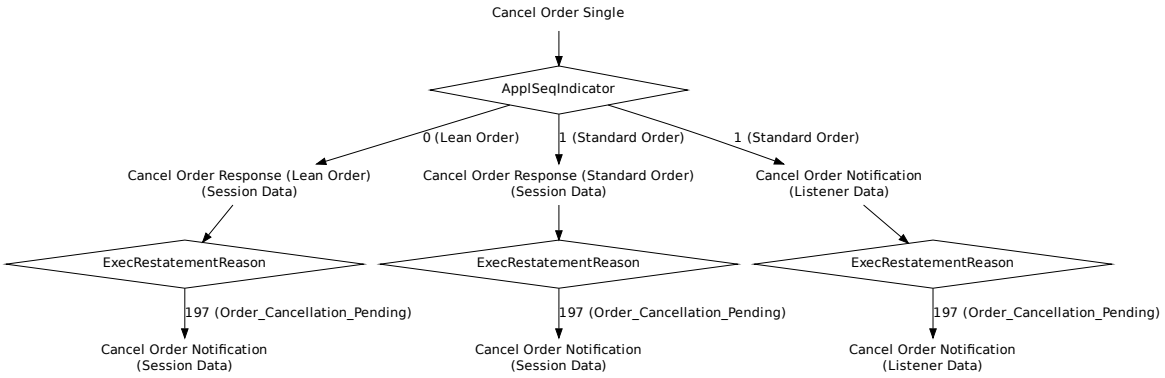
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	4	104	Qty	Remaining quantity of an order.
14	CumQty	Y	4	108	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	112	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	116	char	Conveys the current status of an order. Value: 0 = New; 1 = Partially filled; 2 = Filled; 4 = Cancelled; 9 = Suspended
150	ExecType	Y	1	117	char	The reason why this message was generated. Value: 4 = Cancelled; 5 = Replaced; L = Triggered
378	ExecRestatement-Reason	Y	2	118	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
2523	CrossedIndicator	Y	1	120	unsigned int	Indicates SMP involvement. Value: 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>121</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>122</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>25020</td><td>Pad5</td><td>U</td><td>5</td><td>123</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.15 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".

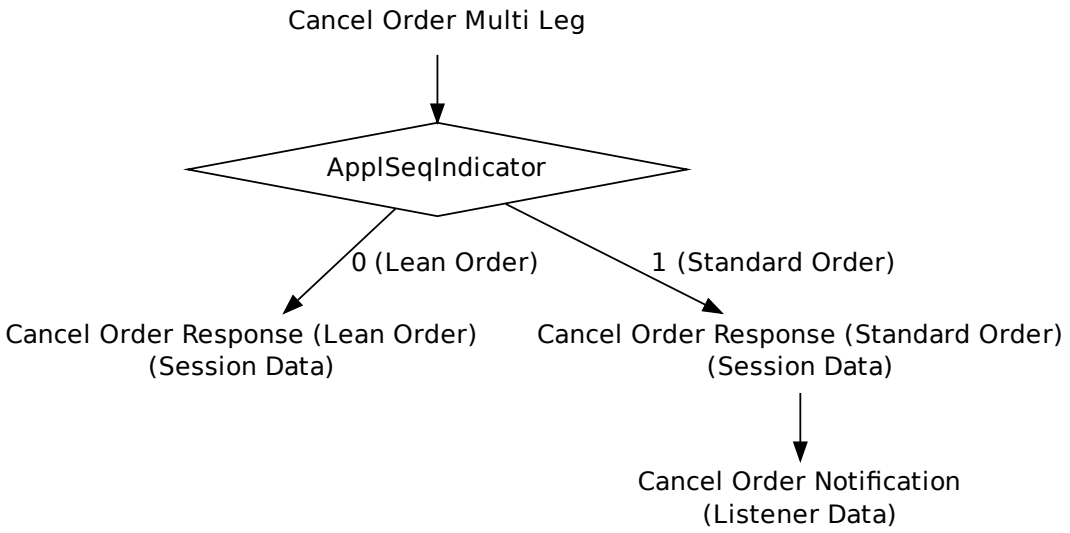


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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	TargetPartyIDSessionID	N	4	72	unsigned int	Session ID that entered the order.
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	76	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	77	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	78	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25021	Pad6	U	6	98	Fixed String	not used

8.16 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
25017	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	TargetPartyIDSessionID	N	4	76	unsigned int	Session ID.
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	80	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	81	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	82	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25017	Pad2	U	2	102	Fixed String	not used

8.17 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)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the cancelled order.
893	LastFragment	Y	1	79	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	80	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	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	4	120	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	124	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

<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>25018</td><td>Pad3</td><td>U</td><td>3</td><td>133</td><td>Fixed String</td><td>not used</td></tr>
</table>

8.18 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	4	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	108	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
25018	Pad3	U	3	117	Fixed String	not used

8.19 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.

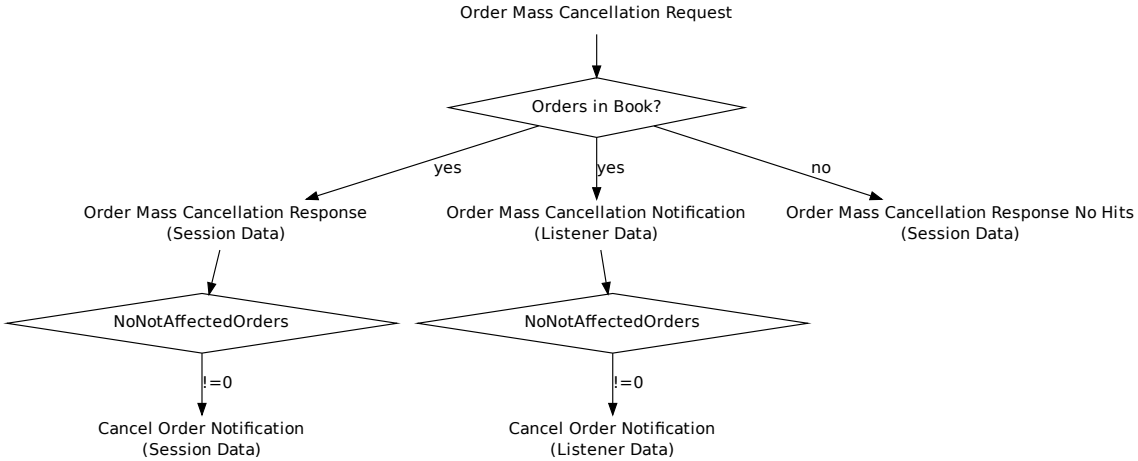
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	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	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	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
25022	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	4	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	108	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
20036	PartyIDEnteringTrader	N	4	116	unsigned int	Entering User ID.
20055	PartyIDSessionID	N	4	120	unsigned int	Session ID.
378	ExecRestatement-Reason	Y	2	124	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 — Order delete accepted Value: 197 — Pending order deletion Value: 199 — Pending order cancellation executed (end of FREEZE state)
20007	PartyIDEnteringFirm	N	1	126	unsigned int	Entering Entity ID. Value: 1 — Participant Value: 2 — Market Supervision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	127	char	Conveys the current status of an order. Value: 4 – Cancelled Value: 6 – Pending Cancel (i.e. result of Order Cancel Request) Value: 9 – Suspended
150	ExecType	Y	1	128	char	The reason why this message was generated. Value: 4 – Cancelled Value: 6 – Pending Cancel (e.g. result of Order Cancel Request)
1227	ProductComplex	Y	1	129	unsigned int	This field qualifies an instrument type on T7. Value: 1 – Simple instrument Value: 2 – Standard Option Strategy Value: 3 – Non-Standard Option Strategy Value: 4 – Volatility Strategy Value: 5 – Futures Spread Value: 6 – Inter-Product Spread Value: 7 – Standard Future Strategy Value: 8 – Pack and Bundle Value: 9 – Strip
54	Side	Y	1	130	unsigned int	Side of the order. Value: 1 – Buy Value: 2 – Sell
30011	FIXClOrdID	N	20	131	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25016	Pad1	U	1	151	Fixed String	not used

8.20 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
25017	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.

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.
20655	TargetPartyIDSessionID	N	4	60	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	64	unsigned int	Owning User ID.
54	Side	N	1	68	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	69	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	70	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25016	Pad1	U	1	71	Fixed String	not used

8.21 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)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	79	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	80	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1370	NoNotAffectedOrders	Y	2	88	Counter	Number of NotAffectedOrders repeating group instances.
25021	Pad6	U	6	90	Fixed String	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	96	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	104	unsigned int	Original Client Order ID of an order whose cancellation is pending.

8.22 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.

8.23 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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 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: 0 – Not Last Message Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.
20007	PartyIDEnteringFirm	N	1	106	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
28721	MassActionReason	Y	1	107	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; 107 = Instrument Suspended
18	ExecInst	Y	1	108	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	109	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25017	Pad2	U	2	110	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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.

8.24 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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	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
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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25022	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	TrdRegTSTimePriority	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).
99	StopPx	N	8	128	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	136	signed int	Product identifier.
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	4	152	Qty	Total Order Quantity.
432	ExpireDate	N	4	156	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	160	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	Y	4	164	unsigned int	Business Unit ID.
20055	PartyIDSessionID	Y	4	168	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	Y	4	172	unsigned int	Owning User ID.
20036	PartyIDEnteringTrader	N	4	176	unsigned int	Entering User ID.
30555	NoLegExecs	Y	2	180	Counter	Number of InstrmntLegExec repeating group instances.

<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>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>182</td><td>unsigned int</td><td>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Order book restatement</td></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>108</td><td>Book Order executed</td></tr><tr><td>135</td><td>Market Order triggered and executed</td></tr><tr><td>149</td><td>Closing Auction Order has been activated</td></tr><tr><td>150</td><td>Closing Auction Order has been inactivated</td></tr><tr><td>164</td><td>One-cancels-the-other Order has been triggered</td></tr><tr><td>172</td><td>Stop Order has been trigge-red</td></tr><tr><td>212</td><td>Book or Cancel Order accep-ted</td></tr><tr><td>199</td><td>Pending order cancellation executed (end of FREEZE state)</td></tr><tr><td>181</td><td>Ownership Changed</td></tr></table></td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>184</td><td>unsigned int</td><td>Entering Entity ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	185	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
39	OrdStatus	Y	1	186	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	187	char	The reason why this message was generated. Value: Description 0: New 4: Cancelled 5: Replaced 9: Suspended D: Restated L: Triggered F: Trade
54	Side	Y	1	188	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
40	OrdType	Y	1	189	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit
1815	TradingCapacity	Y	1	190	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 = MarketMaker
59	TimeInForce	N	1	191	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC); 3 = Immediate or Cancel (IOC); 6 = Good Till Date (GTD) - Standard Orders only
18	ExecInst	N	1	192	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	193	unsigned int	Marks a certain order as a closing auction one. Value: 4 = Closing or closing auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	N	1	194	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	195	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	PartyIDPosition-Account	N	32	197	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	N	1	229	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	PartyIDTakeUpTrading-Firm	N	5	230	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder-OriginationFirm	N	7	235	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	242	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	251	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	253	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	254	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	274	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	286	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,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	298	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
30011	FIXClOrdID	N	20	310	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	330	Counter	Specifies the number of partial fills included in this Execution Report.
555	NoLegs	Y	1	331	Counter	Number of LegOrd repeating group instances.
1823	Triggered	Y	1	332	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO

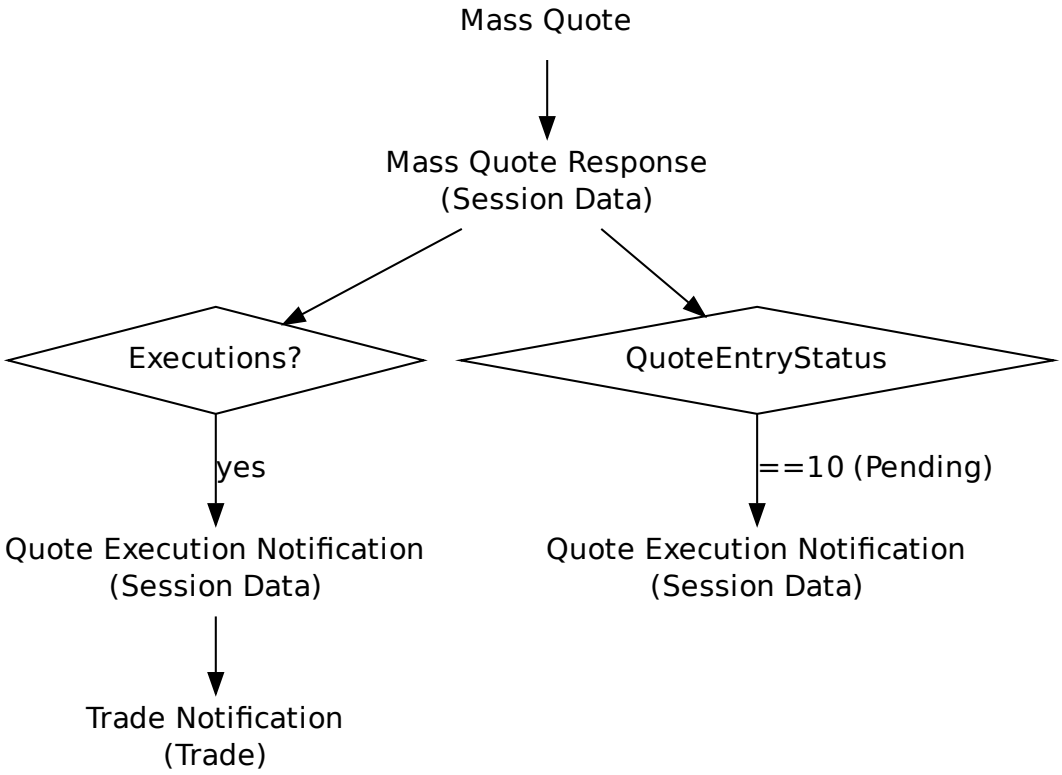
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Y	1	333	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing); 1 – Cross rejected (Order subject to crossing and match prevented)
25017	Pad2	U	2	334	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
28715	>LegAccount	N	2	336	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
564	>LegPositionEffect	Y	1	338	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
25020	>Pad5	U	5	339	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	0	PriceType	Price of Fill.
1365	>FillQty	Y	4	8	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	12	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	16	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1443	>FillLiquidityInd	N	1	20	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
25018	>Pad3	U	3	21	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	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	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	24	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	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

9 Quote Handling

9.1 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
25017	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	PriceValidityCheckType	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
28723	QuoteSizeType	Y	1	60	unsigned int	Identifies the quoting model. Value: 1 = Total Size (Quote Modification); 2 = Open Size(Quote Entry)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
537	QuoteType	Y	1	61	unsigned int	Quote Type Value: 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-DecisionMakerQualifier	N	1	64	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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
25021	Pad6	U	6	66	Fixed String	not used
<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.
133	>OfferPx	N	8	88	PriceType	Offer price/rate.
134	>BidSize	N	4	96	Qty	Quantity of bid.
135	>OfferSize	N	4	100	Qty	Quantity of offer.

9.2 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
117	QuoteID	Y	8	64	unsigned int	Customer defined mass quote identifier.
693	QuoteResponseID	Y	8	72	UTCTimestamp	Mass quote response identifier generated by the exchange.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
295	NoQuoteEntries	Y	1	84	Counter	The number of quote entries of a Mass Quote that could not be processed as requested.
25018	Pad3	U	3	85	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<QuoteEntryAckGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
48	>SecurityID	Y	8	88	signed int	Instrument identifier.
28547	>BidCxlSize	N	4	96	Qty	Quote quantity that has been cancelled on the buy side.
28548	>OfferCxlSize	N	4	100	Qty	Quote quantity that has been cancelled on the sell side.
368	>QuoteEntryRejectReason	N	4	104	unsigned int	Reason code indicating why the quote entry has been rejected. Valid values are listed after this table.
1167	>QuoteEntryStatus	Y	1	108	unsigned int	Identifies the status of an individual quote. Value: 0 Accepted with warning; 5 Rejected; 6 Removed from Market; 10 Pending
25018	>Pad3	U	3	109	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
117	Fuse Box violation on session level
118	Fuse Box violation on BU level
119	Entitlement not assigned for underlying

124	Instrument is currently not tradeable on book
125	Quantity exceeds trader specific limit
126	Value exceeds trader specific limit
127	Invalid quote spread
128	Book-or-Cancel quote type
131	Instrument state does not allow processing
*	More values

9.3 Quote Execution Notification

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

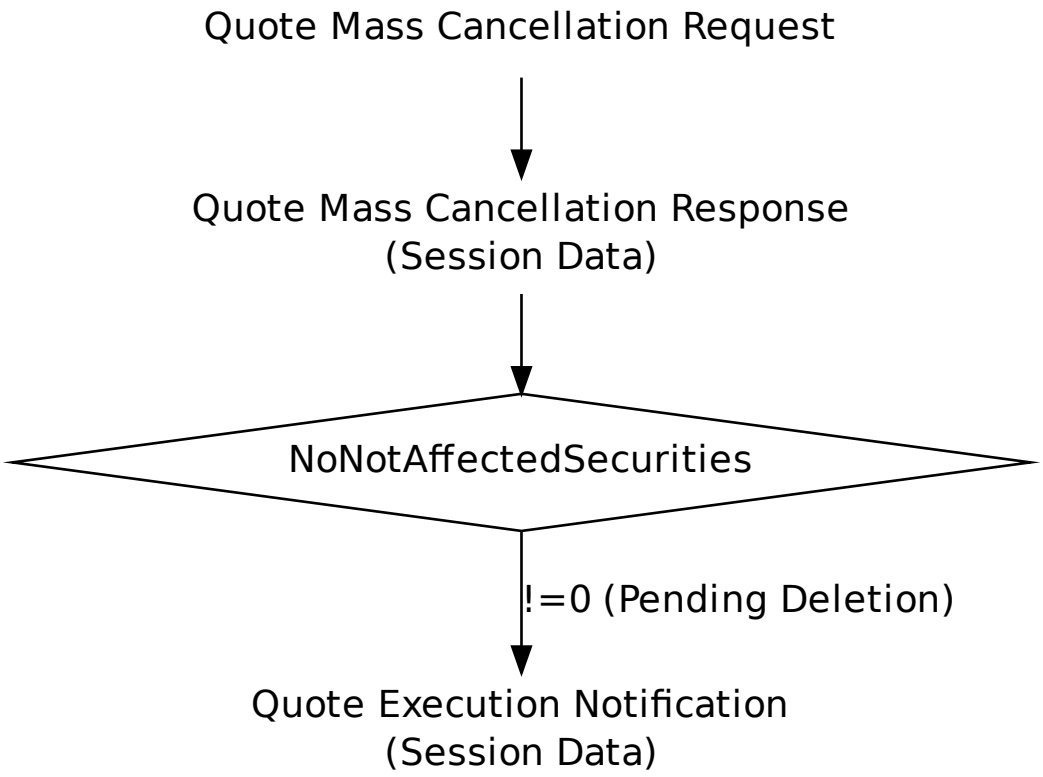
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)
25017	Pad2	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	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service 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
25022	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.
25016	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.
1166	>QuoteMsgID	Y	8	96	unsigned int	Customer defined mass quote identifier.
28714	>QuoteEventMatchID	N	4	104	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	108	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
28542	>QuoteEventQty	N	4	112	Qty	Quantity executed in this fill.
28539	>QuoteEventType	Y	1	116	unsigned int	Conveys the quote event type. Value: 2 Modified side; 3 Removed Quote Side; 4 Partially Filled; 5 Filled
28581	>QuoteEventSide	Y	1	117	unsigned int	Side of the quote. Value: 1 Buy; 2 Sell
28641	>QuoteEventLiquidity-Ind	N	1	118	unsigned int	Indicates whether the quote added or removed liquidity. Value: 1 Added Liquidity; 2 Removed Liquidity

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28733	>QuoteEventReason	N	1	119	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
<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	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	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	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25011	>NoQuoteEventsIndex	Y	1	25	unsigned int	Reference to the corresponding QuoteEvent repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

9.4 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
25017	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>						
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	TargetPartyIDSessionID	Y	4	44	unsigned int	Session ID.
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	48	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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
25021	Pad6	U	6	50	Fixed String	not used

9.5 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.
25021	Pad6	U	6	74	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation is pending.

9.6 Quote Mass Cancellation Notification

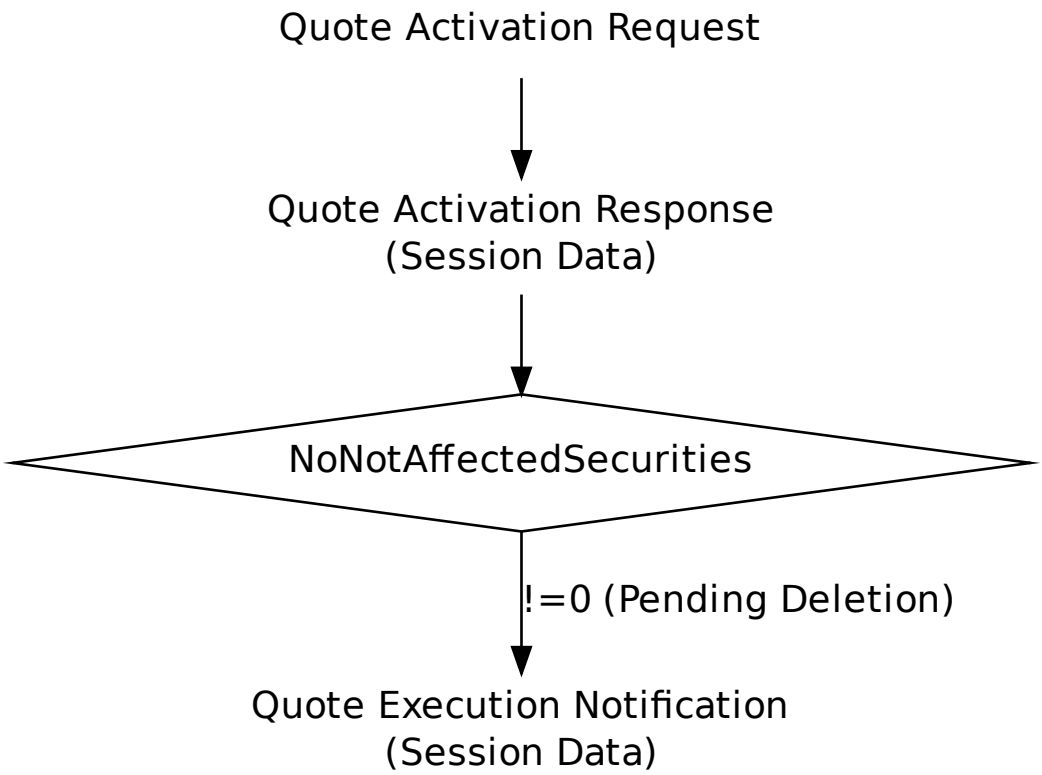
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service 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
25022	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.
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	84	unsigned int	Session ID.
20036	PartyIDEnteringTrader	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
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
25016	Pad1	U	1	103	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

9.7 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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
25017	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>						
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	TargetPartyIDSessionID	Y	4	44	unsigned int	Session ID.
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension
28768	MassActionSubType	N	1	49	unsigned int	Restriction for MassActionType(1373) = Release_quotes(2) Value: 1 = Book or cancel

<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>50</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>21222</td><td>PartyIdInvestment-DecisionMakerQualifier</td><td>N</td><td>1</td><td>51</td><td>unsigned int</td><td>Qualifier for field PartyIdInvestment-DecisionMaker. 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>52</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>
<tr><td>25018</td><td>Pad3</td><td>U</td><td>3</td><td>53</td><td>Fixed String</td><td>not used</td></tr>
</table>

9.8 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.
25021	Pad6	U	6	74	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

9.9 Quote Activation Notification

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

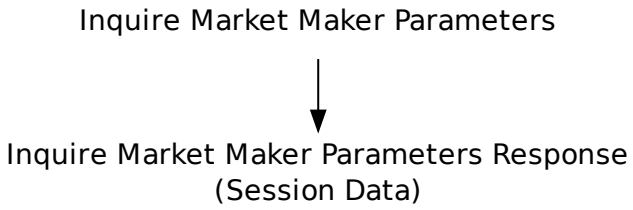
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	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	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service 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
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
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20036	PartyIDEnteringTrader	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
1227	ProductComplex	N	1	83	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
1373	MassActionType	Y	1	84	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension
28768	MassActionSubType	N	1	85	unsigned int	Restriction for MassActionType(1373) = Release_quotes(2) Value: 1 = Book or cancel
28721	MassActionReason	Y	1	86	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 3 = Market Maker Protection
25016	Pad1	U	1	87	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

9.10 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
25017	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	TargetPartyIDSessionID	Y	4	28	unsigned int	Session ID.

9.11 Inquire Market Maker Parameters Response

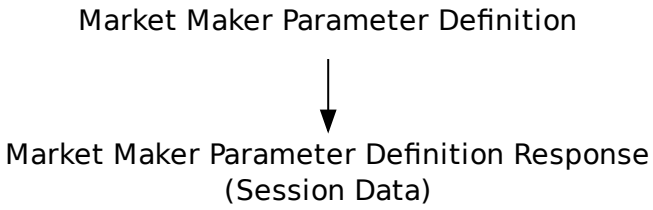
This message is the positive response to the Inquire Market Maker Parameters request.

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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
28717	MMParameterReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28705	NoMMParameters	Y	1	76	Counter	Number of MMParameters repeating group instances.
25018	Pad3	U	3	77	Fixed String	not used
<MMParameterGrp>						Cardinality: 0-9, Record counter: NoMMParameters
1629	>ExposureDuration	Y	8	80	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	>CumQty	Y	4	88	Qty	Volume threshold: total number of traded contracts.
28615	>PctCount	Y	4	92	signed int	The Percent counter sums up each trade as a percentage of the original volume.
7966	>Delta	Y	4	96	signed int	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	4	100	signed int	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)
1227	>ProductComplex	N	1	104	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
25022	>Pad7	U	7	105	Fixed String	not used

9.12 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
25017	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.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.
14	CumQty	Y	4	40	Qty	Volume threshold: total number of traded contracts.
28615	PctCount	Y	4	44	signed int	The Percent counter sums up each trade as a percentage of the original volume.

<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>7966</td><td>Delta</td><td>Y</td><td>4</td><td>48</td><td>signed int</td><td>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).</td></tr>
<tr><td>7968</td><td>Vega</td><td>Y</td><td>4</td><td>52</td><td>signed int</td><td>Absolute number of contracts purchased reduced by the number of contracts sold (for options only)</td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>56</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>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>25022</td><td>Pad7</td><td>U</td><td>7</td><td>57</td><td>Fixed String</td><td>not used</td></tr>
</table>

9.13 Market Maker Parameter Definition Response

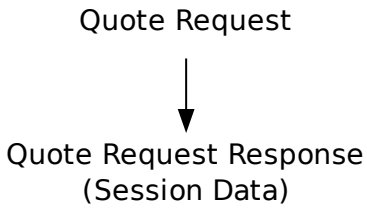
This message confirms a Market Maker Parameter Definition request.

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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	N	8	64	UTCTimestamp	Transaction timestamp.

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
25017	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.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
38	OrderQty	N	4	36	Qty	Total Order Quantity.
54	Side	N	1	40	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	41	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
25018	Pad3	U	3	61	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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.

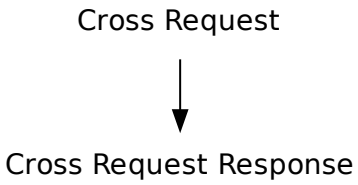
10.3 Cross Request Response

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)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	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
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.

10.4 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 = U16)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
38	OrderQty	Y	4	36	Qty	Total Order Quantity.
2404	ComplianceText	N	20	40	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
25019	Pad4	U	4	60	Fixed String	not used

11 Other

11.1 Party Action Report

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

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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	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 — T7 trading system
1301	MarketID	N	2	68	unsigned int	Market ID. Value: 1 — XEUR Value: 2 — XEEE Value: * — More values
2329	PartyActionType	Y	1	70	unsigned int	Type of party action report. Value: 1 — Halt trading Value: 2 — Reinstate
20807	RequestingParty-IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. Value: 1 — Participant Value: 2 — Market Supervision

11.2 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	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
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.
28585	SideLastPx	N	8	72	PriceType	Fill price for the original T7 strategy.
1596	ClearingTradePrice	N	8	80	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	96	unsigned int	Exchange Order ID generated by the T7 system. Not provided for a match from a quote.
11	ClOrdID	N	8	104	unsigned int	Client Order ID: Unique participant defined order request identifier.For quotes the QuoteMsgID (1166) is provided in the trade notification.
1003	TradeID	Y	4	112	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1126	OrigTradeID	N	4	116	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootPartyIDExecuting-Unit	Y	4	120	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	124	unsigned int	Session ID.
20412	RootPartyIDExecuting-Trader	Y	4	128	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	132	unsigned int	Clearing Business Unit ID.
14	CumQty	N	4	136	Qty	Cumulated executed quantity of an order.
151	LeavesQty	N	4	140	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.
1300	MarketSegmentID	Y	4	144	signed int	Product identifier.
1649	RelatedSymbol	N	4	148	signed int	Product identifier of the original T7 strategy.
32	LastQty	Y	4	152	Qty	Quantity executed in this fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1009	SideLastQty	N	4	156	signed int	Fill quantity for the original T7 strategy.
28736	ClearingTradeQty	N	4	160	Qty	Quantity in clearing notation.
1506	SideTradeID	Y	4	164	unsigned int	Private trade identifier of an order or quote match step.
28582	MatchDate	Y	4	168	LocalMktDate	Business day of the match event.
880	TrdMatchID	Y	4	172	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	176	unsigned int	Identifier that links all trades resulting from a match step of a strategy order.
748	TotNumTradeReports	N	4	180	signed int	Number of leg executions of the original strategy order.
442	MultiLegReportingType	N	1	184	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	185	unsigned int	Identifies the type of trade notification. The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Total Return/Variance/-TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. Value: 0 = Trade; 1 = Alleged; 5 = No/Was (Replaced); 7 = (Locked-In) Trade Break

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
830	TransferReason	Y	1	186	unsigned int	Identifies the role for which the trade notification is received. Value: 1 = Owner; 2 = Clearer
20432	RootPartyIDBeneficiary	N	9	187	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	196	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20413	RootPartyIDOrder-OriginationFirm	N	7	201	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
574	MatchType	N	1	208	unsigned int	The point in the matching process at which this trade was matched. The value 3(=Confirmed Trade Report) represents Trades entered by Market Supervision. Value: 3 = Confirmed Trade Report (reporting from recognized markets); 4 = Auto-match incoming order; 5 = Cross Auction; 7 = Call Auction; 11 = Auto match resting order
28610	MatchSubType	N	1	209	unsigned int	Indicates the auction type the trade originates from.Not filled for uncrossing, i.e.when a complex instrument switches to the instrument state "Continuous". Value: 1 = Opening auction; 2 = Closing auction; 3 = Intraday auction; 4 = Circuit Breaker auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	210	unsigned int	Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature. Value: 1 = Buy; 2 = Sell
1444	SideLiquidityInd	N	1	211	unsigned int	Order initiator is passive or aggressive or other Value: 1 = Added liquidity (passive); 2 = Removed liquidity (aggressive, includes triggered orders); 4 = Auction (includes VDO matching at midpoint)
1815	TradingCapacity	Y	1	212	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 = MarketMaker
1	Account	N	2	213	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20438	RootPartyIDPosition-Account	N	32	215	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	N	1	247	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
1031	CustOrderHandlingInst	N	1	248	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	249	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	261	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,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	273	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1115	OrderCategory	N	1	285	char	Indicates if the trade notification results from an order or quote. Value: 1 = Order; 2 = Quote
40	OrdType	N	1	286	unsigned int	Order type. Value: 1 = Market; 2 = Limit

<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>28587</td><td>RelatedProduct-Complex</td><td>N</td><td>1</td><td>287</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>288</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>289</td><td>Fixed String</td><td>Clearing House Short Name.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>22401</td><td>RootPartyExecuting-Firm</td><td>Y</td><td>5</td><td>293</td><td>Fixed String</td><td>Participant Short Name.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>22412</td><td>RootPartyExecuting-Trader</td><td>Y</td><td>6</td><td>298</td><td>Fixed String</td><td>Owning User Short Name.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>22404</td><td>RootPartyClearingFirm</td><td>Y</td><td>5</td><td>304</td><td>Fixed String</td><td>Clearing Member Short Name.
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
<tr><td>25018</td><td>Pad3</td><td>U</td><td>3</td><td>309</td><td>Fixed String</td><td>not used</td></tr>
</table>

11.3 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 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
25022	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
25022	Pad7	U	7	41	Fixed String	not used

11.4 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
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
25017	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.
25049	T7EntryServiceRtmTradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
25005	MatchingEngineStatus	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>25020</td><td>Pad5</td><td>U</td><td>5</td><td>51</td><td>Fixed String</td><td>not used</td></tr>
</table>

11.5 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)
25017	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
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
25017	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
25018	Pad3	U	3	29	Fixed String	not used

11.6 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	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
25021	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

11.7 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: Description 0: False 1: True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: Description 6: Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: Description 1: Last Message
25022	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; * = 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
25021	Pad6	U	6	82	Fixed String	not used

11.8 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	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.
20259	PartyDetailIDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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; * = 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
25021	Pad6	U	6	82	Fixed String	not used

11.9 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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 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
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1300	MarketSegmentID	N	4	64	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
75	TradeDate	N	4	68	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. Value: 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.
25022	Pad7	U	7	89	Fixed String	not used

11.10 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)
25017	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	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 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
25022	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')
25017	Pad2	U	2	86	Fixed String	not used

11.11 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.

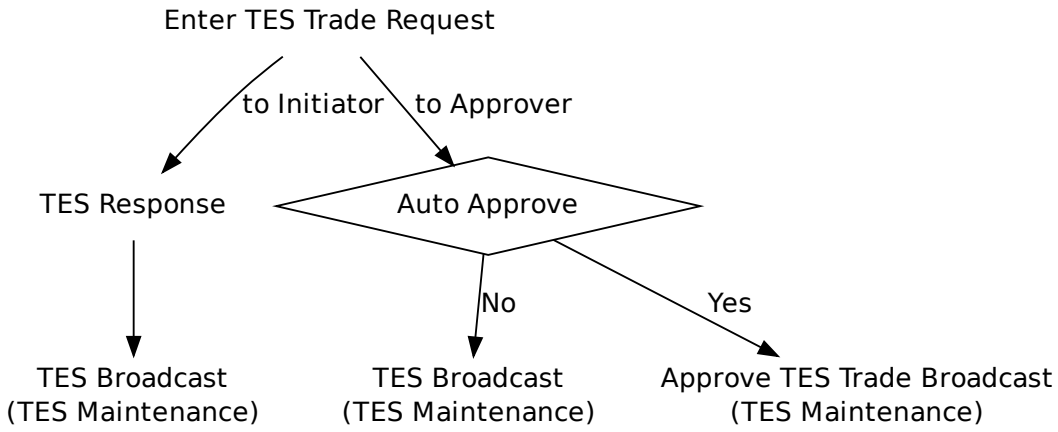
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<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).
1355	RefApplID	Y	1	26	unsigned int	Application identifier of a T7 ETI data stream. Value: Description 1: Trade 2: News 3: Service Availability 4: Session Data 5: Listener Data 6: Risk Control 7: TES Maintenance 8: TES Trade 9: SRQS Maintenance 10: Service Availability Market

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Y	1	27	unsigned int	Session status. Value: 0 = Session active; 4 = Session logout complete
25019	Pad4	U	4	28	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

12 TES Trading

12.1 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
25017	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 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	68	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	72	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	76	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	80	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	84	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	88	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
28758	NegotiationID	N	4	96	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	100	unsigned int	Trade ID out of a SRQS Negotiation Event

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	104	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
1227	ProductComplex	N	1	106	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	107	unsigned int	Identifies the type of trade notification. Value: Description 0: Trade
1390	TradePublishIndicator	Y	1	108	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	109	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
864	NoEvents	Y	1	110	Counter	Number of repeating EventType entries.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Y	1	111	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
870	NoInstrAttrib	Y	1	112	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	113	Counter	Number of underlying stipulation entries.
20010	PartyIDSettlementLocation	N	1	114	unsigned int	ID of settlement location. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
29008	HedgeType	N	1	115	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
28583	TradeReportText	N	20	116	Fixed String	User defined text field. Valid characters: \x01-\x7E
571	TradeReportID	N	20	136	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	156	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	168	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
318	UnderlyingCurrency	N	3	198	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	201	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25016	Pad1	U	1	231	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	U	4	232	unsigned int	not used
80	>AllocQty	Y	4	236	Qty	Quantity of the particular trade side in the TES trade.
54	>Side	Y	1	240	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	241	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	246	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25019	>Pad4	U	4	252	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).
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>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. 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. 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
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips

<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>889</td><td>>UnderlyingStipValue</td><td>Y</td><td>32</td><td>0</td><td>Fixed String</td><td>Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value.
To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
Valid characters: \x01-\x7E</td></tr>
<tr><td>888</td><td>>UnderlyingStipType</td><td>Y</td><td>7</td><td>32</td><td>Fixed String</td><td>Type of stipulation. e.g. to denote coupon frequency.
Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
<table><tr><th>Value</th><th>Description</th></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table></td></tr>
<tr><td>25016</td><td>>Pad1</td><td>U</td><td>1</td><td>39</td><td>Fixed String</td><td>not used</td></tr>
</table>

12.2 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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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

12.3 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
75	TradeDate	Y	4	40	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type. Value: 101 = Start of Service; 104 = End of Service
25018	Pad3	U	3	45	Fixed String	not used

12.4 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
2489	PackageID	Y	4	92	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	96	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	100	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	104	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	108	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	112	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	116	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	120	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].

<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>28758</td><td>NegotiationID</td><td>N</td><td>4</td><td>128</td><td>unsigned int</td><td>ID of a SRQS negotiation</td></tr>
<tr><td>25152</td><td>SRQSRelatedTradeID</td><td>N</td><td>4</td><td>132</td><td>unsigned int</td><td>Trade ID out of a SRQS Negotiation Event</td></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>136</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>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>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>138</td><td>unsigned int</td><td>Identifies the type of trade notification.
The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Total Return/Variance/-TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day.
The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Trade</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>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	139	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
1390	TradePublishIndicator	Y	1	140	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: Description 0: Do Not Publish Trade 1: Publish Trade
864	NoEvents	Y	1	141	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	142	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	143	Counter	Number of underlying stipulation entries.
28709	NoSideAllocs	Y	1	144	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	145	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
20010	PartyIDSettlementLocation	N	1	146	unsigned int	ID of settlement location. Value: Description 1: Clearstrem Banking Frankfurt 2: Clearstrem Banking Luxemburg 3: CLS Group 4: Euroclear

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
29008	HedgeType	N	1	147	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: Description 0: Duration Hedge 1: Nominal Hedge 2: Price Factor Hedge
1011	MessageEventSource	Y	1	148	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
28583	TradeReportText	N	20	149	Fixed String	User defined text field. Valid characters: \x01-\x7E
571	TradeReportID	N	20	169	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	Y	5	189	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	194	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
309	UnderlyingSecurityID	N	12	200	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	212	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	242	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20

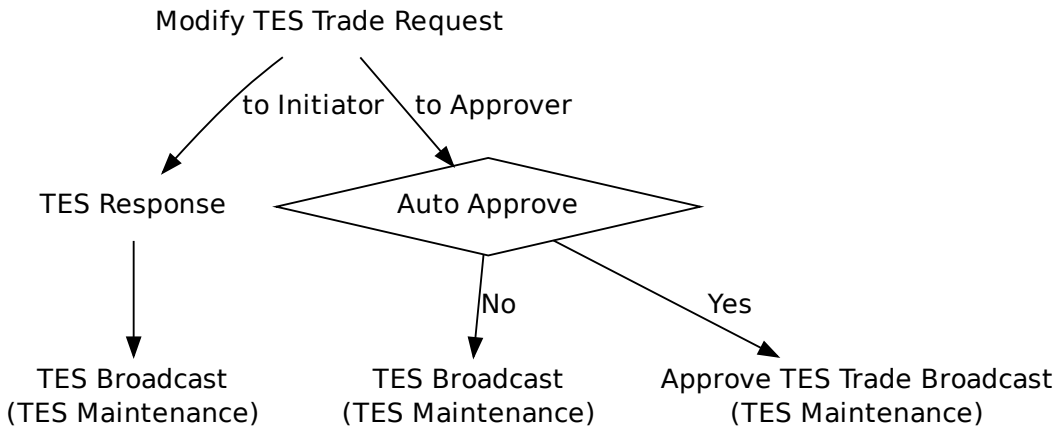
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	245	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25020	Pad5	U	5	275	Fixed String	not used
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	Y	4	280	unsigned int	Unique identifier for a TES trade side.
80	>AllocQty	Y	4	284	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	288	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	293	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	299	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28835	>TradeAllocStatus	Y	1	300	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 1 = Pending; 2 = Approved; 3 = Auto Approved; 4 = Uploaded; 5 = Canceled
25018	>Pad3	U	3	301	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).
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>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. 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. 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
25022	>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. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

12.5 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".



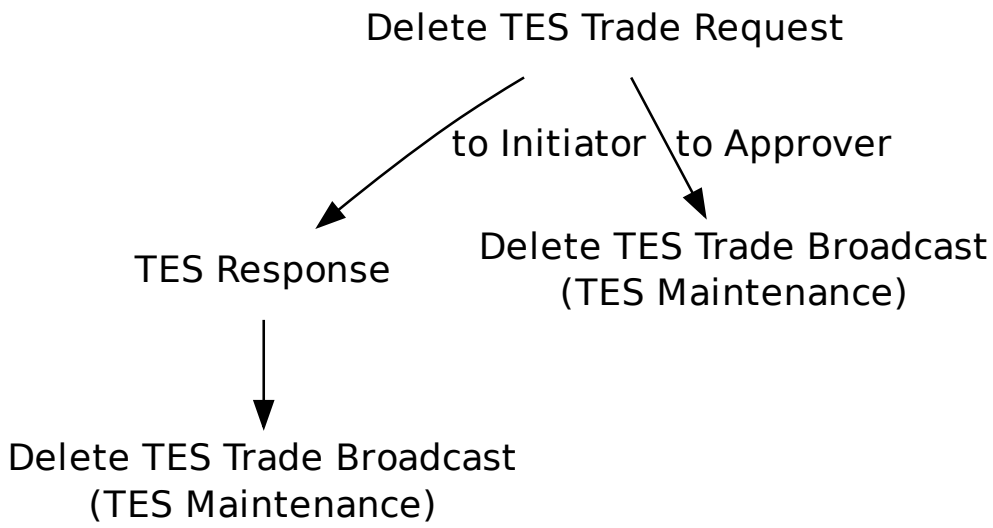
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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 back-end.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	48	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket-SegmentID	N	4	52	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
28758	NegotiationID	N	4	56	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	60	unsigned int	Trade ID out of a SRQS Negotiation Event
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value: Description 5: No/Was (Replaced)
1390	TradePublishIndicator	Y	1	67	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: Description 0: Do Not Publish Trade 1: Publish Trade
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	69	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).
28583	TradeReportText	N	20	70	Fixed String	User defined text field. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	90	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
25017	Pad2	U	2	110	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	N	4	112	unsigned int	Unique identifier for a TES trade side.
80	>AllocQty	Y	4	116	Qty	Quantity of the particular trade side in the TES trade.
54	>Side	Y	1	120	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	121	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	126	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25019	>Pad4	U	4	132	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).

12.6 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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
25017	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>						
2489	PackageID	Y	4	24	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	28	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
856	TradeReportType	Y	1	42	unsigned int	Identifies the type of trade notification. Value: Description 6: Trade Report Cancel
571	TradeReportID	N	20	43	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
25016	Pad1	U	1	63	Fixed String	not used

12.7 Delete TES Trade Broadcast

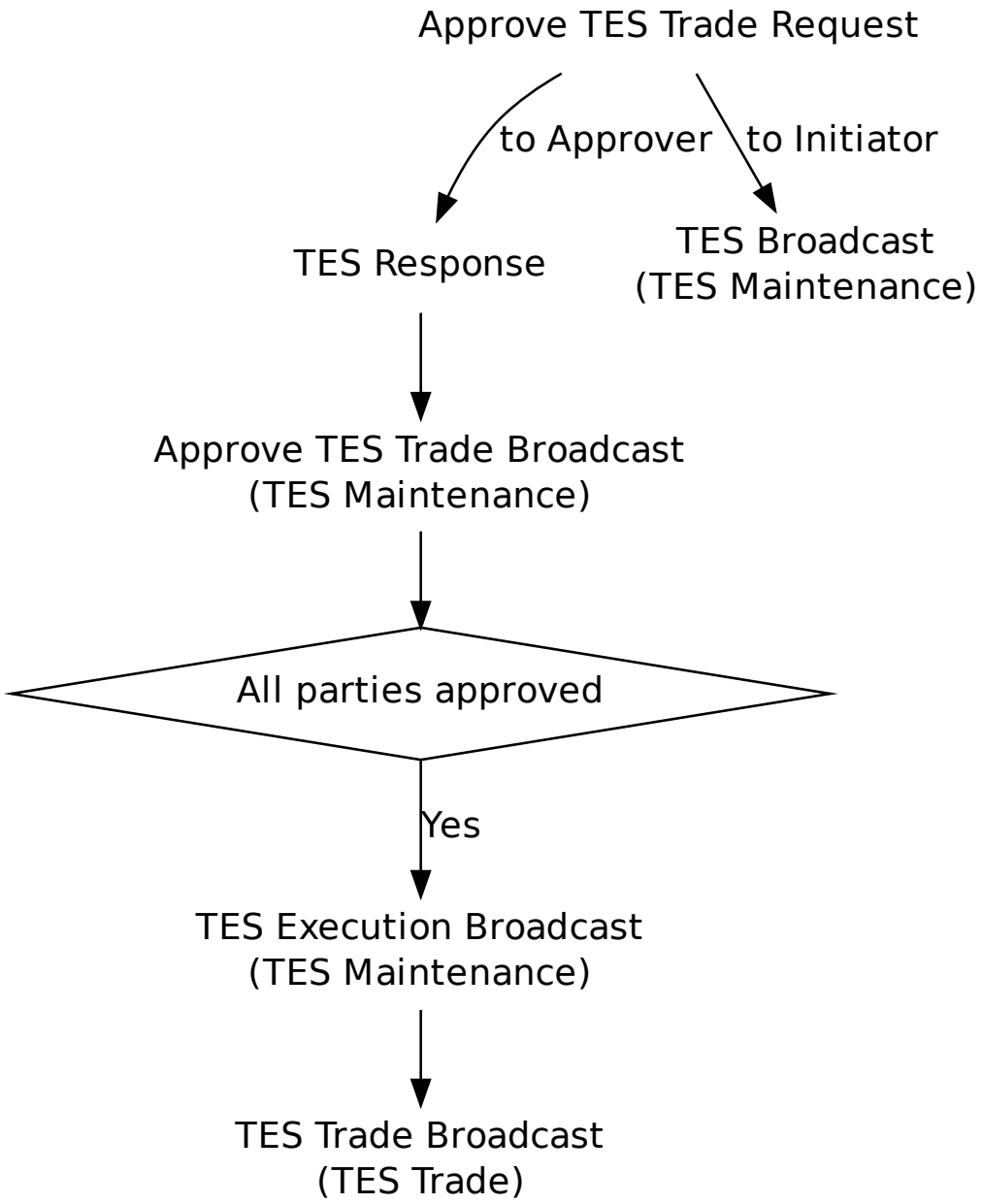
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	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>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.</td></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>60</td><td>unsigned int</td><td>Type of TES trade.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>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>62</td><td>unsigned int</td><td>Reason for deletion.<table><tr><td>Value</td><td>Description</td></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></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>63</td><td>unsigned int</td><td>Identifies the type of trade notification.<table><tr><td>Value</td><td>Description</td></tr><tr><td>6</td><td>Trade Report Cancel</td></tr></table></td></tr>
<tr><td>1011</td><td>MessageEventSource</td><td>Y</td><td>1</td><td>64</td><td>char</td><td>Receiver of a message.<table><tr><td>Value</td><td>Description</td></tr><tr><td>I</td><td>Broadcast to initiator</td></tr><tr><td>A</td><td>Broadcast to approver</td></tr></table></td></tr>
<tr><td>571</td><td>TradeReportID</td><td>N</td><td>20</td><td>65</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>25018</td><td>Pad3</td><td>U</td><td>3</td><td>85</td><td>Fixed String</td><td>not used</td></tr>
</table>

12.8 Approve TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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
25017	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>						
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.
2489	PackageID	Y	4	48	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	52	unsigned int	Unique identifier for a TES Trade side.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
80	AllocQty	Y	4	56	Qty	Quantity of the particular trade side in the TES trade.
30017	TESExecID	Y	4	60	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	64	signed int	Product identifier.
2546	RelatedMarket-SegmentID	N	4	68	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	72	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
1815	TradingCapacity	Y	1	74	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: Description 1: Customer (Agency) 5: Principal (Proprietary) 6: MarketMaker
856	TradeReportType	Y	1	75	unsigned int	Identifies the type of trade notification. Value: Description 2: Accept
54	Side	Y	1	76	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	Y	1	77	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 Value: 0 – No liquidity provision
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	78	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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
25124	ExecutingTrader-Qualifier	Y	1	79	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo Value: 24 – Human/Natural person
571	TradeReportID	N	20	80	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
77	PositionEffect	Y	1	100	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 Value: O – Open
22001	PartyExecutingFirm	Y	5	101	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	106	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	Account	N	2	112	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
25007	FreeText1	N	12	114	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	126	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,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	138	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20096	PartyIDTakeUpTradingFirm	N	5	150	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20038	PartyIDPositionAccount	N	32	155	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20013	PartyIDOrderOriginationFirm	N	7	187	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	194	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	203	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	205	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	206	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
25021	Pad6	U	6	226	Fixed String	not used

12.9 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
2489	PackageID	Y	4	92	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	96	unsigned int	System transaction identifier for a T7 Entry Service transaction.
80	AllocQty	Y	4	100	Qty	Quantity of the particular trade side in the TES trade.
70	AllocID	Y	4	104	unsigned int	Unique identifier for a TES Trade side.
987	UnderlyingSettlement-Date	N	4	108	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	112	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	116	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	120	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	124	Qty	Quantity of the related trade. 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>879</td><td>UnderlyingQty</td><td>N</td><td>8</td><td>128</td><td>Qty</td><td>Nominal value.
To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].</td></tr>
<tr><td>28758</td><td>NegotiationID</td><td>N</td><td>4</td><td>136</td><td>unsigned int</td><td>ID of a SRQS negotiation</td></tr>
<tr><td>25152</td><td>SRQSRelatedTradeID</td><td>N</td><td>4</td><td>140</td><td>unsigned int</td><td>Trade ID out of a SRQS Negotiation Event</td></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>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>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>146</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>1390</td><td>TradePublishIndicator</td><td>Y</td><td>1</td><td>147</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>
</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>148</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>149</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>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>150</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>MarketMaker</td></tr></table></td></tr>
<tr><td>20010</td><td>PartyIDSettlement-Location</td><td>N</td><td>1</td><td>151</td><td>unsigned int</td><td>ID of settlement location.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Clearstrem Banking Frankfurt</td></tr><tr><td>2</td><td>Clearstrem Banking 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
28835	TradeAllocStatus	Y	1	152	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: Description 1: Pending 2: Approved 3: Auto Approved 4: Uploaded 5: Canceled
29008	HedgeType	N	1	153	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: Description 0: Duration Hedge 1: Nominal Hedge 2: Price Factor Hedge
555	NoLegs	Y	1	154	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	155	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	156	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	157	Counter	Number of underlying stipulation entries.
1011	MessageEventSource	Y	1	158	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
571	TradeReportID	N	20	159	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	179	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	184	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20007	PartyIDEnteringFirm	Y	1	190	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
22036	PartyEnteringTrader	Y	6	191	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
77	PositionEffect	Y	1	197	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	198	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	203	Fixed String	Owning User Short Name. 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,\x22-\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,\x22-\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,\x22-\x7B, \x7D,\x7E
20096	PartyIDTakeUpTrading-Firm	N	5	245	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	Account	N	2	250	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	PartyIDPosition-Account	N	32	252	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20013	PartyIDOrder-OriginationFirm	N	7	284	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	291	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	300	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	302	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
2404	ComplianceText	N	20	303	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/-or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E
309	UnderlyingSecurityID	N	12	323	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	335	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	365	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	368	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25017	Pad2	U	2	398	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	400	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	408	PriceType	User provided leg trade price (not for underlying leg).
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

<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>871</td><td>>InstrAttribType</td><td>Y</td><td>1</td><td>0</td><td>unsigned int</td><td>Code to represent the type of instrument attribute.
To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory].
<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Variable rate</td></tr><tr><td>100</td><td>Coupon rate</td></tr><tr><td>101</td><td>Offset to the variable coupon rate</td></tr><tr><td>102</td><td>Swap Customer 1</td></tr><tr><td>103</td><td>Swap Customer 2</td></tr><tr><td>104</td><td>Cash Basket Reference</td></tr></table></td></tr>
<tr><td>872</td><td>>InstrAttribValue</td><td>Y</td><td>32</td><td>1</td><td>Fixed String</td><td>Attribute value appropriate to the InstrAttribType field.
To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory].
Valid characters: \x01-\x7E</td></tr>
<tr><td>25022</td><td>>Pad7</td><td>U</td><td>7</td><td>33</td><td>Fixed String</td><td>not used</td></tr>
<tr><td colspan="6"><UnderlyingStipGrp></td><td>Cardinality: 0-1, Record counter: NoUnderlyingStips</td></tr>
<tr><td>889</td><td>>UnderlyingStipValue</td><td>Y</td><td>32</td><td>0</td><td>Fixed String</td><td>Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value.
To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
Valid characters: \x01-\x7E</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

12.10 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
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.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value: Description 2: Accept
1011	MessageEventSource	Y	1	67	char	Receiver of a message. Value: Description A: Broadcast to approver
25019	Pad4	U	4	68	Fixed String	not used

12.11 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1596	ClearingTradePrice	N	8	56	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	72	signed int	Instrument identifier of the original T7 strategy.
2489	PackageID	Y	4	80	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
32	LastQty	Y	4	84	Qty	Quantity executed in this fill.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
1003	TradeID	Y	4	92	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	96	LocalMktDate	Business date.
1506	SideTradeID	Y	4	100	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	104	unsigned int	Session ID.
1126	OrigTradeID	N	4	108	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
28736	ClearingTradeQty	N	4	112	Qty	Quantity in clearing notation.
20459	RootPartyIDExecuting-Unit	Y	4	116	unsigned int	Business Unit ID.
20412	RootPartyIDExecuting-Trader	Y	4	120	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	124	unsigned int	Clearing Business Unit ID.
1851	StrategyLinkID	N	4	128	unsigned int	Corresponds to the AllocID/-IndividualAllocID (unique identifier for a TES Trade side).
1649	RelatedSymbol	N	4	132	signed int	Product identifier of the original T7 strategy.
748	TotNumTradeReports	N	4	136	signed int	Number of leg executions of the original strategy 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>828</td><td>TrdType</td><td>N</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>55</td><td>Exchange Basis Facility</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>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>10</td><td>Flexible Simple Instrument</td></tr></table></td></tr>
<tr><td>28587</td><td>RelatedProduct-Complex</td><td>N</td><td>1</td><td>143</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>54</td><td>Side</td><td>Y</td><td>1</td><td>144</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>
</table>

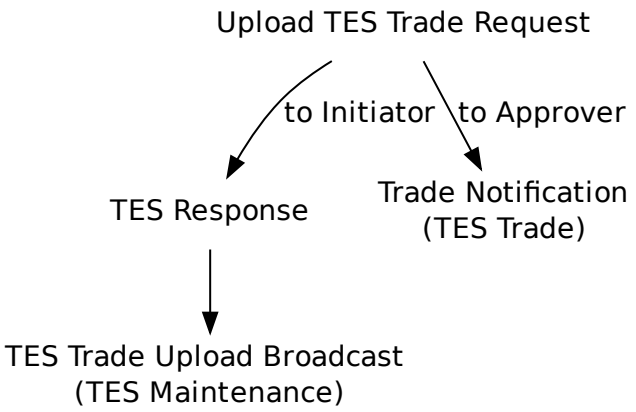
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	N	1	145	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 MarketMaker
856	TradeReportType	Y	1	146	unsigned int	Identifies the type of trade notification. The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Total Return/Variance/-TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. Value: 0 Trade; 1 Alleged; 5 No/Was (Replaced); 7 (Locked-In) Trade Break
830	TransferReason	Y	1	147	unsigned int	Identifies the role for which the trade notification is received. Value: 1 Owner; 2 Clearer
442	MultiLegReportingType	N	1	148	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. Value: 1 Single instrument; 2 Complex instrument

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	N	1	149	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
28750	MultilegPriceModel	N	1	150	unsigned int	Price decomposition method for legs of a complex instrument. Value: 0 = leg level prices provided by system; 1 = leg level prices provided by user
1	Account	N	2	151	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20438	RootPartyIDPosition-Account	N	32	153	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
1031	CustOrderHandlingInst	N	1	185	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25007	FreeText1	N	12	186	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	198	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,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25009	FreeText3	N	12	210	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22401	RootPartyExecuting-Firm	Y	5	222	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	227	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearingFirm	Y	5	233	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22421	RootPartyClearing-Organization	Y	4	238	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20432	RootPartyIDBeneficiary	N	9	242	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	251	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20413	RootPartyIDOrder-OriginationFirm	N	7	256	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
25016	Pad1	U	1	263	Fixed String	not used

12.12 Upload TES Trade Request

This message is used to upload TES Trades without any side approval. The Upload TES Trade Request is a market operation request and not available for market participants. 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
25017	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 back-end.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	68	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	72	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	76	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	80	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	84	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	88	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
28758	NegotiationID	N	4	96	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	100	unsigned int	Trade ID out of a SRQS Negotiation Event

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	104	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 55: Exchange Basis Facility 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
1227	ProductComplex	N	1	106	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	107	unsigned int	Identifies the type of trade notification. Value: Description 0: Trade
1390	TradePublishIndicator	Y	1	108	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	109	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade
555	NoLegs	Y	1	110	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
864	NoEvents	Y	1	111	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	112	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	113	Counter	Number of underlying stipulation entries.
25034	SkipValidations	Y	1	114	unsigned int	Indicator to skip validations. Value: 0 = False; 1 = True
29008	HedgeType	N	1	115	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
20010	PartyIDSettlement-Location	N	1	116	unsigned int	ID of settlement location. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
571	TradeReportID	N	20	117	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
28583	TradeReportText	N	20	137	Fixed String	User defined text field. Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	157	ISIN	Underlying security's ID (ISIN). 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	UnderlyingSecurityDesc	N	30	169	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	199	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	202	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	U	4	232	unsigned int	not used
80	>AllocQty	Y	4	236	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	240	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	245	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	251	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28835	>TradeAllocStatus	U	1	252	unsigned int	not used
1815	>TradingCapacity	Y	1	253	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 = MarketMaker

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	>PositionEffect	Y	1	254	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
23002	>OrderAttribute-LiquidityProvision	Y	1	255	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
1	>Account	N	2	256	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	>PartyIDPosition-Account	N	32	258	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	290	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	295	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	307	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,\x22-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	319	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20013	>PartyIDOrder-OriginationFirm	N	7	331	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	338	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	347	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling-Inst	N	1	349	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	>ComplianceText	N	20	350	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
25021	>Pad6	U	6	370	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).
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 = Variable rate; 100 = Coupon rate; 101 = Offset to the variable coupon rate; 102 = Swap Customer 1; 103 = Swap Customer 2; 104 = Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>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. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

12.13 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: Description 0: False 1: True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: Description 7: TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: Description 1: Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 back-end.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
2489	PackageID	Y	4	92	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	96	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	100	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	104	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	108	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	112	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	116	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	120	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28758	NegotiationID	N	4	128	unsigned int	ID of a SRQS negotiation
25152	SRQSRelatedTradeID	N	4	132	unsigned int	Trade ID out of a SRQS Negotiation Event
828	TrdType	Y	2	136	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 55: Exchange Basis Facility 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
1227	ProductComplex	N	1	138	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	139	unsigned int	Identifies the type of trade notification. Value: Description 2: Accept
1390	TradePublishIndicator	Y	1	140	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	141	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
555	NoLegs	Y	1	142	Counter	Number of repeating TrdInstrmntLegGrp entries (number of legs for user provided leg trade prices).
864	NoEvents	Y	1	143	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	144	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	145	Counter	Number of underlying stipulation entries.
29008	HedgeType	N	1	146	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: Description 0: Duration Hedge 1: Nominal Hedge 2: Price Factor Hedge
20010	PartyIDSettlementLocation	N	1	147	unsigned int	ID of settlement location. Value: Description 1: Clearstrem Banking Frankfurt 2: Clearstrem Banking Luxemburg 3: CLS Group 4: Euroclear
1011	MessageEventSource	Y	1	148	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
571	TradeReportID	N	20	149	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecutingFirm	N	5	169	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	N	6	174	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
309	UnderlyingSecurityID	N	12	180	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	192	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	222	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	225	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25016	Pad1	U	1	255	Fixed String	not used
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	Y	4	256	unsigned int	Unique identifier for a TES trade side.
80	>AllocQty	Y	4	260	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	264	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	269	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	275	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28835	>TradeAllocStatus	Y	1	276	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 1 Pending; 2 Approved; 3 Auto Approved; 4 Uploaded; 5 Canceled
1815	>TradingCapacity	Y	1	277	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 MarketMaker
77	>PositionEffect	Y	1	278	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
23002	>OrderAttribute-LiquidityProvision	U	1	279	unsigned int	not used
1	>Account	N	2	280	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52
20038	>PartyIDPosition-Account	N	32	282	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	314	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	319	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	>FreeText2	N	12	331	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,\x22-\x7B, \x7D,\x7E
25009	>FreeText3	N	12	343	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20013	>PartyIDOrder-OriginationFirm	N	7	355	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	362	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	371	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling-Inst	N	1	373	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	>ComplianceText	N	20	374	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
25021	>Pad6	U	6	394	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.

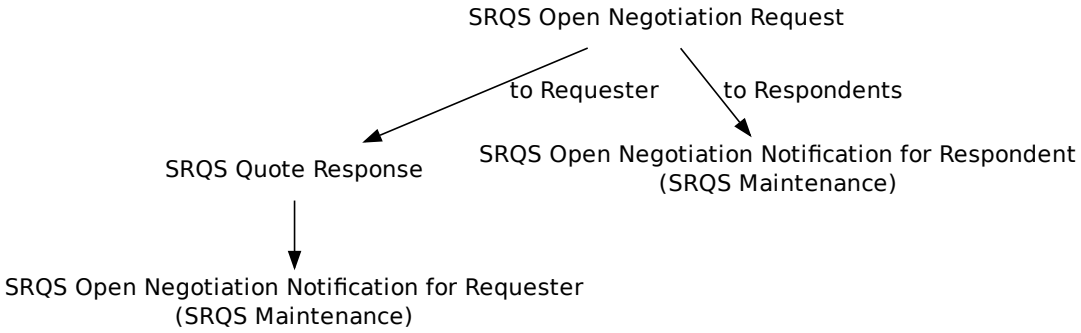
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 – Swap Start Date; 9 – Swap End Date
25018	>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. 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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>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. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

13 Selective Request for Quote Service

13.1 SRQS Open Negotiation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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
25017	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.
28759	QuoteRefPrice	N	8	48	PriceType	Underlying reference price for an option (for option strategies)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25149	UnderlyingDelta-Percentage	N	8	56	floatDecimal4	The effective underlying delta of a Vola-Strategy
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
38	OrderQty	N	4	68	Qty	Open/total quantity of the SRQS negotiation.
762	SecuritySubType	N	4	72	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
537	QuoteType	Y	1	76	unsigned int	Quote Type Value: 0 = Indicative; 1 = Tradeable
555	NoLegs	Y	1	77	Counter	Number of QuoteReqLegs repeating group instances.
1461	NoTargetPartyIDs	Y	1	78	Counter	Number of TargetParties records.
25145	NumberOfResp-DisclosureInstruction	Y	1	79	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
54	Side	N	1	80	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28760	QuoteRefPriceSource	N	1	81	unsigned int	Reference price type Value: 1 = Underlying; 2 = Custom index

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25140	TradeUnderlying	N	1	82	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). Value: 1 = No; 2 = Yes
25148	NegotiateUnderlying	N	1	83	unsigned int	Instruction to negotiate the underlying. Value: 0 = No; 1 = Yes
1227	ProductComplex	N	1	84	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
22001	PartyExecutingFirm	Y	5	85	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	90	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
131	QuoteReqID	N	20	96	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
25019	Pad4	U	4	116	Fixed String	not used
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	120	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	128	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
600	>LegSymbol	N	4	132	signed int	Product identifier of the leg security (only applicable for underlying leg).
609	>LegSecurityType	Y	1	136	unsigned int	Indicates type of leg. Value: 1 – Multileg Instrument; 2 – Underlying Leg
624	>LegSide	N	1	137	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25021	>Pad6	U	6	138	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
25130	>SideDisclosure-Instruction	Y	1	0	unsigned int	Instruction to show side. Value: 0 – No; 1 – Yes
25131	>PriceDisclosure-Instruction	Y	1	1	unsigned int	Instruction to show price. Value: 0 – No; 1 – Yes
25137	>LeavesQtyDisclosure-Instruction	Y	1	2	unsigned int	Instruction to show leaves quantity. Value: 0 – No; 1 – Yes
25146	>LastPxDisclosure-Instruction	U	1	3	unsigned int	not used
25147	>LastQtyDisclosure-Instruction	U	1	4	unsigned int	not used
25138	>QuoteInstruction	U	1	5	unsigned int	not used
22601	>TargetParty-ExecutingFirm	Y	5	6	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22602	>TargetParty-ExecutingTrader	Y	6	11	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
25022	>Pad7	U	7	17	Fixed String	not used

13.2 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
297	QuoteStatus	Y	1	52	unsigned int	Identifies the status of the quote acknowledgement. Value: 7 = Expired
28762	FirmNegotiationID	N	20	53	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25022	Pad7	U	7	73	Fixed String	not used

13.3 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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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

13.4 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	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.
133	OfferPx	N	8	64	PriceType	Offer price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28759	QuoteRefPrice	N	8	72	PriceType	Underlying reference price for an option (for option strategies)
25149	UnderlyingDelta-Percentage	N	8	80	floatDecimal4	The effective underlying delta of a Vola-Strategy
28758	NegotiationID	Y	4	88	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	92	signed int	Product identifier.
38	OrderQty	N	4	96	Qty	Open/total quantity of the SRQS negotiation.
762	SecuritySubType	N	4	100	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	NumberOfRespondents	N	4	104	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	108	unsigned int	Quote Type Value: 0 = Indicative; 1 = Tradeable
297	QuoteStatus	Y	1	109	unsigned int	Identifies the status of the quote acknowledgement. Value: 16 = Active
555	NoLegs	Y	1	110	Counter	Number of QuotReqLegs repeating group instances.
1461	NoTargetPartyIDs	Y	1	111	Counter	Number of TargetParties records.
54	Side	N	1	112	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28760	QuoteRefPriceSource	N	1	113	unsigned int	Reference price type Value: 1 = Underlying; 2 = Custom index

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25140	TradeUnderlying	N	1	114	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). Value: 1 = No; 2 = Yes
25148	NegotiateUnderlying	N	1	115	unsigned int	Instruction to negotiate the underlying. Value: 0 = No; 1 = Yes
1227	ProductComplex	N	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
25145	NumberOfResp-DisclosureInstruction	Y	1	117	unsigned int	Instruction to show total number of Respondents in a SRQS event. Value: 0 = No; 1 = Yes
22001	PartyExecutingFirm	Y	5	118	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	123	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	129	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	135	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25020	Pad5	U	5	155	Fixed String	not used
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	160	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	168	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.
600	>LegSymbol	N	4	172	signed int	Product identifier of the leg security (only applicable for underlying leg).
609	>LegSecurityType	Y	1	176	unsigned int	Indicates type of leg. Value: 1 = Multileg Instrument; 2 = Underlying Leg
624	>LegSide	N	1	177	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 = Buy; 2 = Sell
25021	>Pad6	U	6	178	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
25130	>SideDisclosureInstruction	Y	1	0	unsigned int	Instruction to show side. Value: 0 = No; 1 = Yes
25131	>PriceDisclosureInstruction	Y	1	1	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25137	>LeavesQtyDisclosureInstruction	Y	1	2	unsigned int	Instruction to show leaves quantity. Value: 0 = No; 1 = Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25146	>LastPxDisclosure-Instruction	U	1	3	unsigned int	not used
25147	>LastQtyDisclosure-Instruction	U	1	4	unsigned int	not used
25138	>QuoteInstruction	U	1	5	unsigned int	not used
22601	>TargetParty-ExecutingFirm	Y	5	6	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty-ExecutingTrader	Y	6	11	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
25022	>Pad7	U	7	17	Fixed String	not used

13.5 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	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.
132	BidPx	N	8	64	PriceType	Bid price/rate.

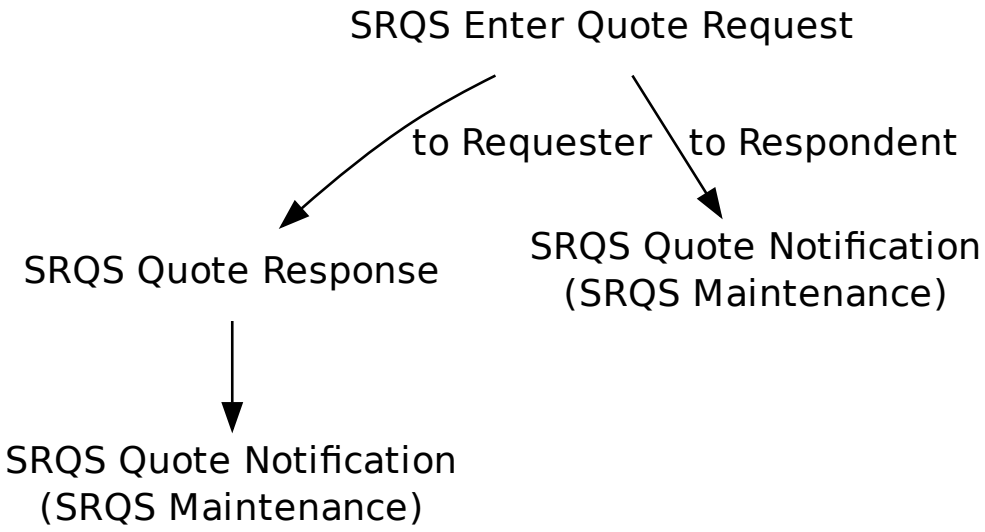
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
133	OfferPx	N	8	72	PriceType	Offer price/rate.
28759	QuoteRefPrice	N	8	80	PriceType	Underlying reference price for an option (for option strategies)
25149	UnderlyingDelta-Percentage	N	8	88	floatDecimal4	The effective underlying delta of a Vola-Strategy
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	100	signed int	Product identifier.
151	LeavesQty	N	4	104	Qty	Remaining quantity of an order.
762	SecuritySubType	N	4	108	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	NumberOfRespondents	N	4	112	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	116	unsigned int	Quote Type Value: Description 0: Indicative 1: Tradeable
297	QuoteStatus	Y	1	117	unsigned int	Identifies the status of the quote acknowledgement. Value: Description 16: Active
555	NoLegs	Y	1	118	Counter	Number of QuotReqLegs repeating group instances.
54	Side	N	1	119	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
28760	QuoteRefPriceSource	N	1	120	unsigned int	Reference price type Value: Description 1: Underlying 2: Custom index

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25140	TradeUnderlying	N	1	121	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). Value: 1 = No; 2 = Yes
1227	ProductComplex	N	1	122	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
25148	NegotiateUnderlying	N	1	123	unsigned int	Instruction to negotiate the underlying. Value: 0 = No; 1 = Yes
22001	PartyExecutingFirm	Y	5	124	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	129	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
22036	PartyEnteringTrader	Y	6	135	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-Firm	Y	5	141	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	Y	6	146	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	152	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25019	Pad4	U	4	172	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	176	signed int	Instrument identifier of the leg security.
623	>LegRatioQty	N	4	184	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.
600	>LegSymbol	N	4	188	signed int	Product identifier of the leg security (only applicable for underlying leg).
609	>LegSecurityType	Y	1	192	unsigned int	Indicates type of leg. Value: 1 – Multileg Instrument; 2 – Underlying Leg
624	>LegSide	N	1	193	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25021	>Pad6	U	6	194	Fixed String	not used

13.6 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
25017	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	40	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
25149	UnderlyingDelta-Percentage	N	8	48	floatDecimal4	The effective underlying delta of a Vola-Strategy
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
28758	NegotiationID	Y	4	60	unsigned int	ID of a SRQS negotiation
134	BidSize	N	4	64	Qty	Quantity of bid.
135	OfferSize	N	4	68	Qty	Quantity of offer.
25127	ValueCheckType-Quantity	Y	1	72	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
22001	PartyExecutingFirm	Y	5	73	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	78	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25007	FreeText1	N	12	84	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

13.7 SRQS Quote Notification

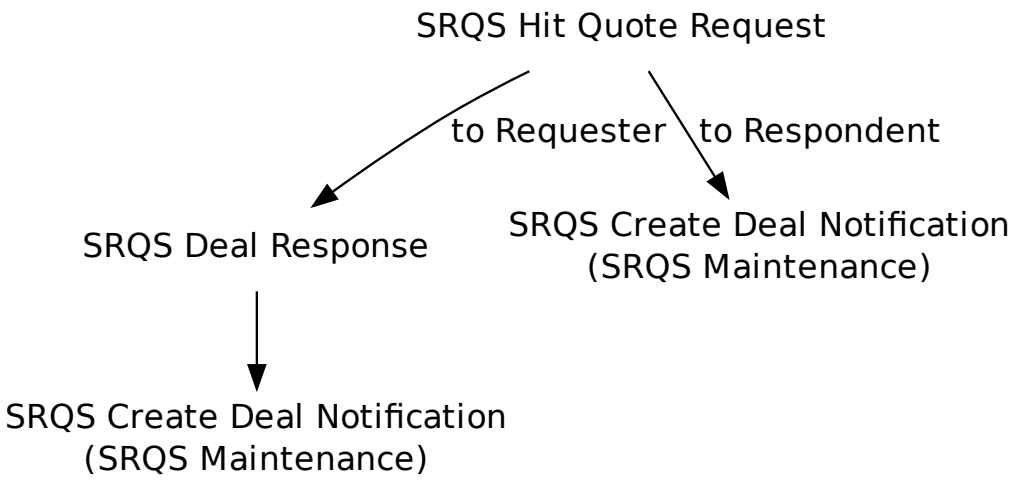
This message informs both, requester and quote submitting respondent about a quote entry within the context of a SRQS negotiation.

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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	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.
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.

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.
810	UnderlyingPx	N	8	80	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
25149	UnderlyingDelta-Percentage	N	8	88	floatDecimal4	The effective underlying delta of a Vola-Strategy
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation
134	BidSize	N	4	100	Qty	Quantity of bid.
135	OfferSize	N	4	104	Qty	Quantity of offer.
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
22036	PartyEnteringTrader	Y	6	119	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
131	QuoteReqID	N	20	125	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	145	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25018	Pad3	U	3	157	Fixed String	not used

13.8 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
25017	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.
62	ValidUntilTime	N	8	32	UTCTimestamp	Time until a message is valid.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
879	UnderlyingQty	N	8	40	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28758	NegotiationID	Y	4	52	unsigned int	ID of a SRQS negotiation
38	OrderQty	Y	4	56	Qty	Quantity of the SRQS deal.
54	Side	Y	1	60	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25127	ValueCheckType-Quantity	Y	1	61	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
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
1041	FirmTradeID	N	20	73	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	93	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25022	Pad7	U	7	105	Fixed String	not used

13.9 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)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	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
25019	Pad4	U	4	100	Fixed String	not used

13.10 SRQS Create Deal Notification

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

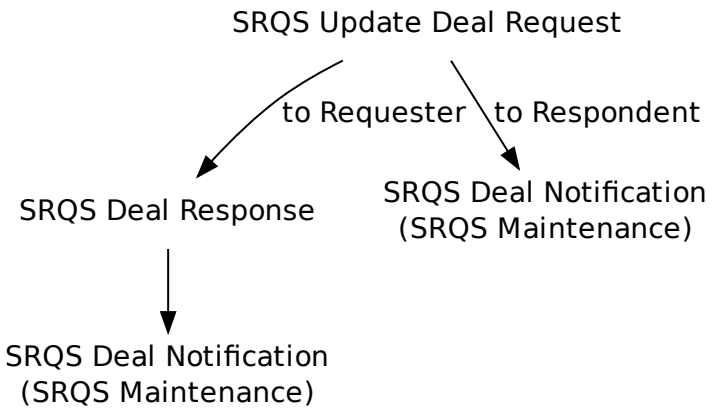
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10708 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	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.
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	N	8	64	signed int	Instrument identifier.
126	ExpireTime	N	8	72	UTCTimestamp	Time a message expires.
810	UnderlyingPx	N	8	80	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
25149	UnderlyingDelta-Percentage	N	8	88	floatDecimal4	The effective underlying delta of a Vola-Strategy
25151	UnderlyingEffective-DeltaPercentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy
879	UnderlyingQty	N	8	104	Qty	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
28758	NegotiationID	Y	4	112	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	116	unsigned int	System defined SRQS deal ID.
32	LastQty	Y	4	120	Qty	Quantity of the SRQS deal.
939	TrdRptStatus	Y	1	124	unsigned int	SRQS deal status. Value: 0 = Accepted; 4 = Pending new
1011	MessageEventSource	Y	1	125	char	Receiver of a message. Value: R = Broadcast to requestor; Q = Broadcast to quote submitter
54	Side	Y	1	126	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28769	NoOrderBookItems	Y	1	127	Counter	
22401	RootPartyExecuting-Firm	Y	5	128	Fixed String	Business unit name of the requester. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	Y	6	133	Fixed String	Owning trader name of the SRQS negotiation. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22436	RootPartyEntering-Trader	Y	6	139	Fixed String	Entering trader name of the requester. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22601	TargetPartyExecuting-Firm	Y	5	145	Fixed String	Name of the target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	Y	6	150	Fixed String	Name of the target trader name. Valid characters: A-Z,0-9,\x20
1041	FirmTradeID	N	20	156	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	176	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25007	FreeText1	N	12	196	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
<OrderBookItemGrp>						Cardinality: 1-24, Record counter: NoOrderBookItems
48	>SecurityID	Y	8	208	signed int	Instrument identifier.
25132	>BestBidPx	N	8	216	PriceType	On-book trading best bid price
25133	>BestOfferPx	N	8	224	PriceType	On-book trading best offer price
25134	>BestBidSize	N	4	232	Qty	On-book trading best bid quantity
25135	>BestOfferSize	N	4	236	Qty	On-book trading best ask quantity
1024	>MDBookType	Y	1	240	unsigned int	Type of market data Value: 1 = Top of book; 2 = Price depth (aggregated)
1173	>MDSubBookType	N	1	241	unsigned int	Sub-type/qualifier of market data Value: 1 = Implied
25021	>Pad6	U	6	242	Fixed String	not used

13.11 SRQS Update Deal Request

This message is used to change the state of a SRQS deal. 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
25017	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
1003	TradeID	Y	4	32	unsigned int	System defined SRQS deal ID.
856	TradeReportType	Y	1	36	unsigned int	Status of the SRQS deal. Value: 2 – Accept Value: 3 – Decline Value: 6 – Trade Report Cancel

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22001	PartyExecutingFirm	Y	5	37	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	42	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

13.12 SRQS Deal Notification

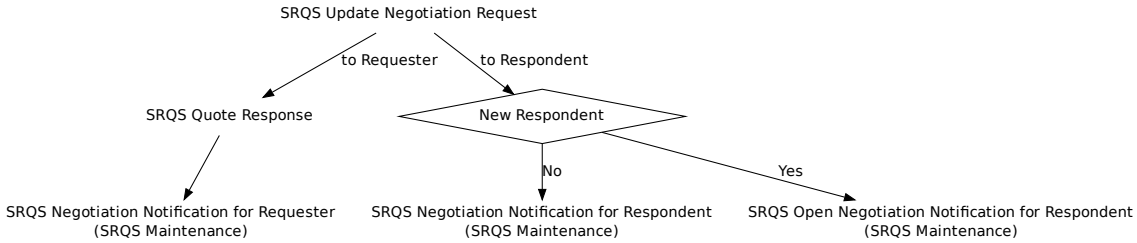
This message informs about the change of a SRQS deal state.

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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation
1003	TradeID	Y	4	52	unsigned int	System defined SRQS deal ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
939	TrdRptStatus	Y	1	56	unsigned int	Status of the SRQS deal. Value: Description 0: Accepted 1: Rejected 2: Cancelled 7: Terminated
1011	MessageEventSource	Y	1	57	char	Receiver of a message. Value: Description R: Broadcast to requestor Q: Broadcast to quote submitter
22401	RootPartyExecuting-Firm	N	5	58	Fixed String	Name of the requester business unit. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	63	Fixed String	Name of the owning trader of the SRQS negotiation. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22436	RootPartyEntering-Trader	N	6	69	Fixed String	Name of the entering trader. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22601	TargetPartyExecuting-Firm	N	5	75	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	N	6	80	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
22636	TargetPartyEntering-Trader	N	6	86	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
1041	FirmTradeID	N	20	92	Fixed String	User defined deal ID Valid characters: \x01-\x7E
28762	FirmNegotiationID	N	20	112	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25019	Pad4	U	4	132	Fixed String	not used

13.13 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
25017	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	Underlying reference price for an option (for option strategies)
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.
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.
28758	NegotiationID	Y	4	60	unsigned int	ID of a SRQS negotiation
38	OrderQty	N	4	64	Qty	Total Order Quantity.
1461	NoTargetPartyIDs	Y	1	68	Counter	Number of TargetParties records.
54	Side	N	1	69	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
298	QuoteCancelType	N	1	70	unsigned int	Status of the SRQS negotiation: 4=Close. Value: 4 — Cancel All Quotes
28760	QuoteRefPriceSource	N	1	71	unsigned int	Reference price type Value: 1 — Underlying; 2 — Custom index
22001	PartyExecutingFirm	Y	5	72	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	77	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25020	Pad5	U	5	83	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
25130	>SideDisclosureInstruction	Y	1	88	unsigned int	Instruction to show side. Value: 0 — No; 1 — Yes
25131	>PriceDisclosureInstruction	Y	1	89	unsigned int	Instruction to show price. Value: 0 — No; 1 — Yes
25137	>LeavesQtyDisclosureInstruction	Y	1	90	unsigned int	Instruction to show leaves quantity. Value: 0 — No; 1 — Yes
25146	>LastPxDisclosureInstruction	Y	1	91	unsigned int	Instruction to show last deal price. Value: 0 — No; 1 — Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25147	>LastQtyDisclosure-Instruction	Y	1	92	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
25138	>QuoteInstruction	Y	1	93	unsigned int	Quoting instruction. Value: 0 = Do not re-quote; 1 = (Re-)Quote
22601	>TargetParty-ExecutingFirm	Y	5	94	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty-ExecutingTrader	Y	6	99	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
25022	>Pad7	U	7	105	Fixed String	not used

13.14 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
28759	QuoteRefPrice	N	8	48	PriceType	Underlying reference price for an option (for option strategies)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25149	UnderlyingDelta-Percentage	N	8	56	floatDecimal4	The effective underlying delta of a Vola-Strategy
132	BidPx	N	8	64	PriceType	Bid price/rate.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
31	LastPx	N	8	80	PriceType	Price of this fill.
28758	NegotiationID	Y	4	88	unsigned int	ID of a SRQS negotiation
151	LeavesQty	N	4	92	Qty	Open quantity of the SRQS negotiation.
32	LastQty	N	4	96	Qty	Quantity executed in this fill.
25150	NumberOfRespondents	N	4	100	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	104	unsigned int	Quote Type Value: 0 = Indicative; 1 = Tradeable
297	QuoteStatus	Y	1	105	unsigned int	Status of the SRQS negotiation. Value: 6 = Removed; 16 = Active
25138	QuoteInstruction	Y	1	106	unsigned int	Quoting instruction. Value: 0 = Do not re-quote; 1 = (Re-)Quote
54	Side	N	1	107	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28760	QuoteRefPriceSource	N	1	108	unsigned int	Reference price type Value: 1 = Underlying; 2 = Custom index
22001	PartyExecutingFirm	Y	5	109	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	114	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	Y	6	120	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22601	TargetPartyExecuting-Firm	Y	5	126	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	TargetPartyExecuting-Trader	Y	6	131	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	137	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25018	Pad3	U	3	157	Fixed String	not used

13.15 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	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	Underlying reference price for an option (for option strategies)
25149	UnderlyingDelta-Percentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy
132	BidPx	N	8	72	PriceType	Bid price/rate.
133	OfferPx	N	8	80	PriceType	Offer price/rate.
31	LastPx	N	8	88	PriceType	Price of this fill.
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation
38	OrderQty	N	4	100	Qty	Total quantity of the SRQS negotiation.
151	LeavesQty	N	4	104	Qty	Open quantity of the SRQS negotiation.
32	LastQty	N	4	108	Qty	Quantity executed in this fill.
25150	NumberOfRespondents	N	4	112	unsigned int	Total number of Respondents in a SRQS event.
537	QuoteType	Y	1	116	unsigned int	Quote Type Value: Description 0: Indicative 1: Tradeable
297	QuoteStatus	Y	1	117	unsigned int	Status of the SRQS negotiation. Value: Description 6: Removed 16: Active
1461	NoTargetPartyIDs	Y	1	118	Counter	Number of TargetParties records.
54	Side	N	1	119	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
28760	QuoteRefPriceSource	N	1	120	unsigned int	Reference price type Value: Description 1: Underlying 2: Custom index
22001	PartyExecutingFirm	Y	5	121	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	126	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	Y	6	132	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
28762	FirmNegotiationID	N	20	138	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25017	Pad2	U	2	158	Fixed String	not used
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs
25130	>SideDisclosureInstruction	Y	1	160	unsigned int	Instruction to show side. Value: 0 = No; 1 = Yes
25131	>PriceDisclosureInstruction	Y	1	161	unsigned int	Instruction to show price. Value: 0 = No; 1 = Yes
25137	>LeavesQtyDisclosureInstruction	Y	1	162	unsigned int	Instruction to show leaves quantity. Value: 0 = No; 1 = Yes
25146	>LastPxDisclosureInstruction	Y	1	163	unsigned int	Instruction to show last deal price. Value: 0 = No; 1 = Yes
25147	>LastQtyDisclosureInstruction	Y	1	164	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQtyDisclosureInstruction = 1(Yes) Value: 0 = No; 1 = Yes
25138	>QuoteInstruction	Y	1	165	unsigned int	Quoting instruction. Value: 0 = Do not re-quote; 1 = (Re-)Quote

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22601	>TargetParty-ExecutingFirm	Y	5	166	Fixed String	Name of target business unit. Valid characters: A-Z,0-9,\x20
22602	>TargetParty-ExecutingTrader	Y	6	171	Fixed String	Name of target user/trader. Valid characters: A-Z,0-9,\x20
25022	>Pad7	U	7	177	Fixed String	not used

13.16 SRQS Status Notification

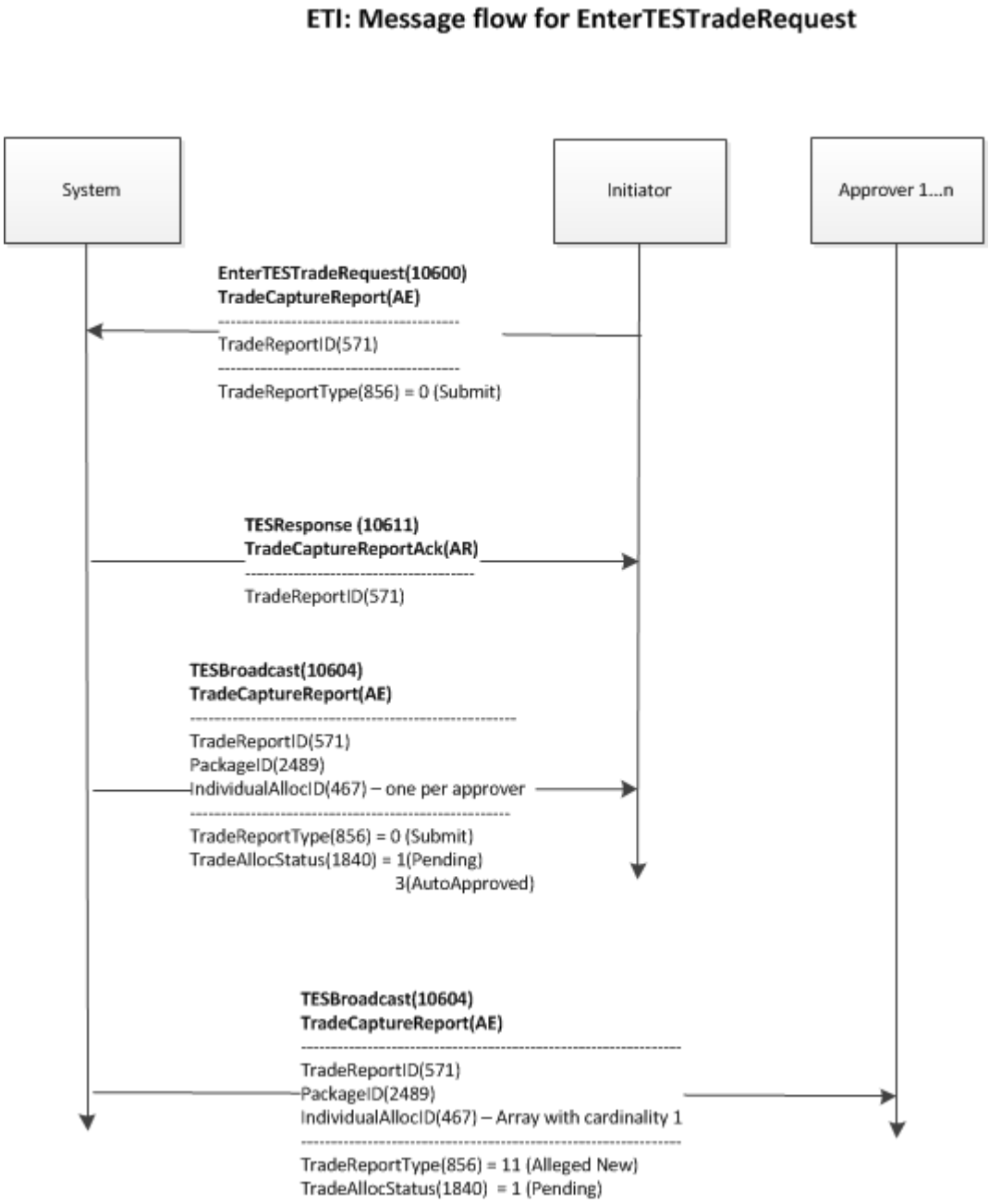
The SRQS Status Notification informs about SRQS service state changes. TradSesEvent set to either 105 (Service Resumed) or 104 (End of Service) implies that the open SRQS Negotiations are not accessible anymore and should be treated by the ETI applications as closed. The existing SRQS Quotes are not 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)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	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
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						

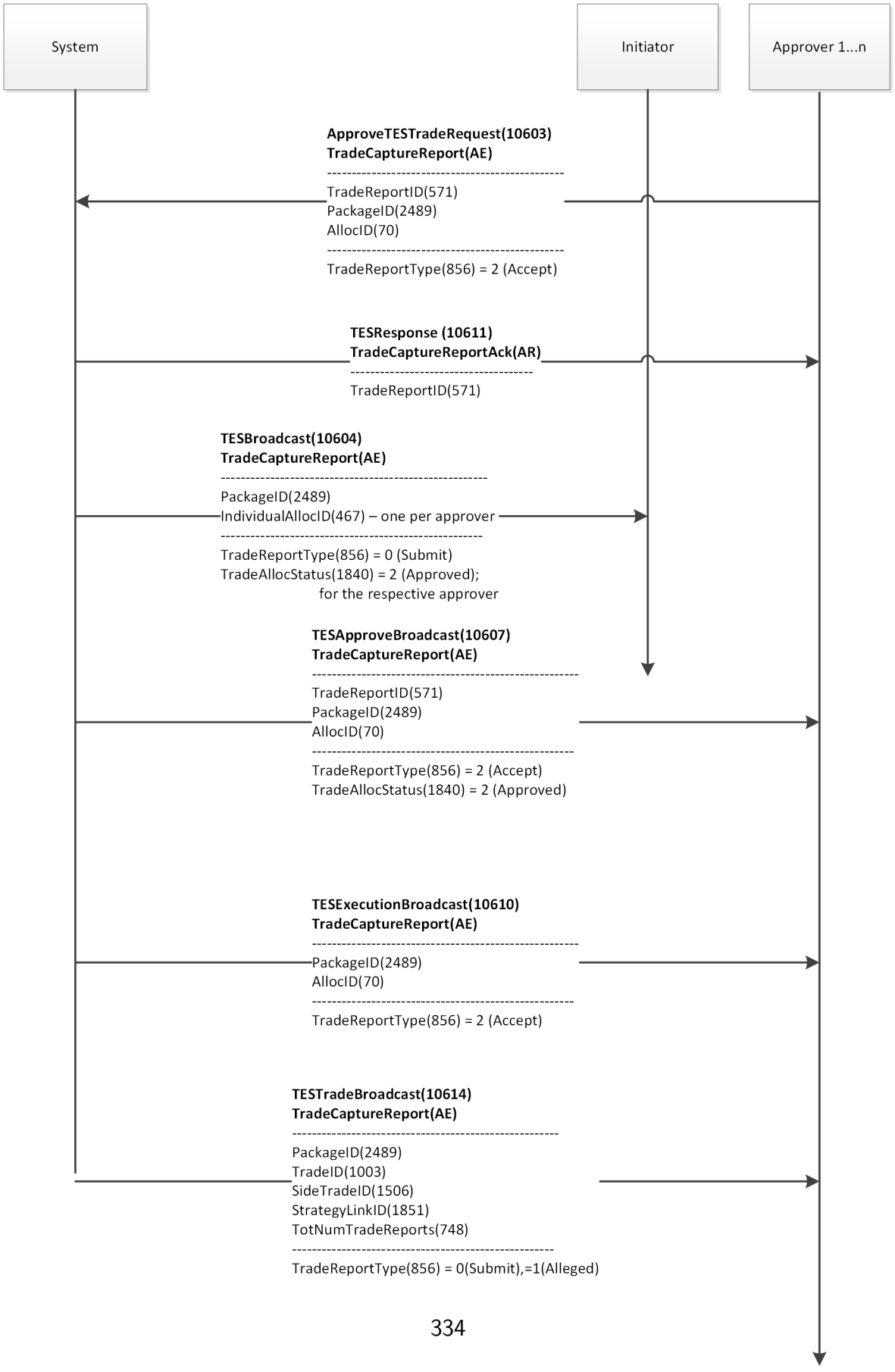
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
75	TradeDate	N	4	40	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type. Value: 101 Start of Service; 104 End of Service; 105 Service Resumed
25018	Pad3	U	3	45	Fixed String	not used

A Appendix

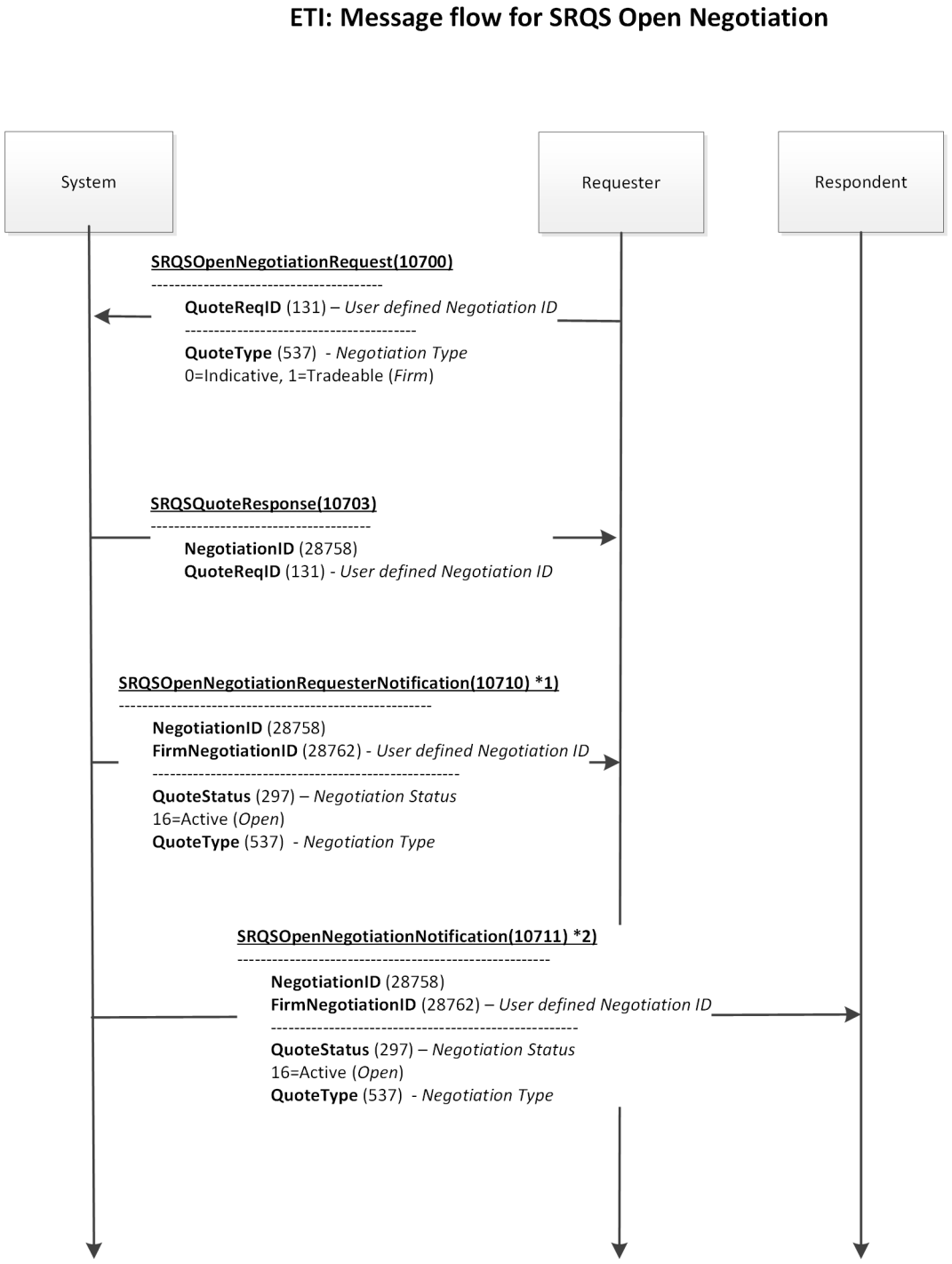
A.1 T7 Entry Service Message Flow



ETI: Message flow for ApproveTESTradeRequest

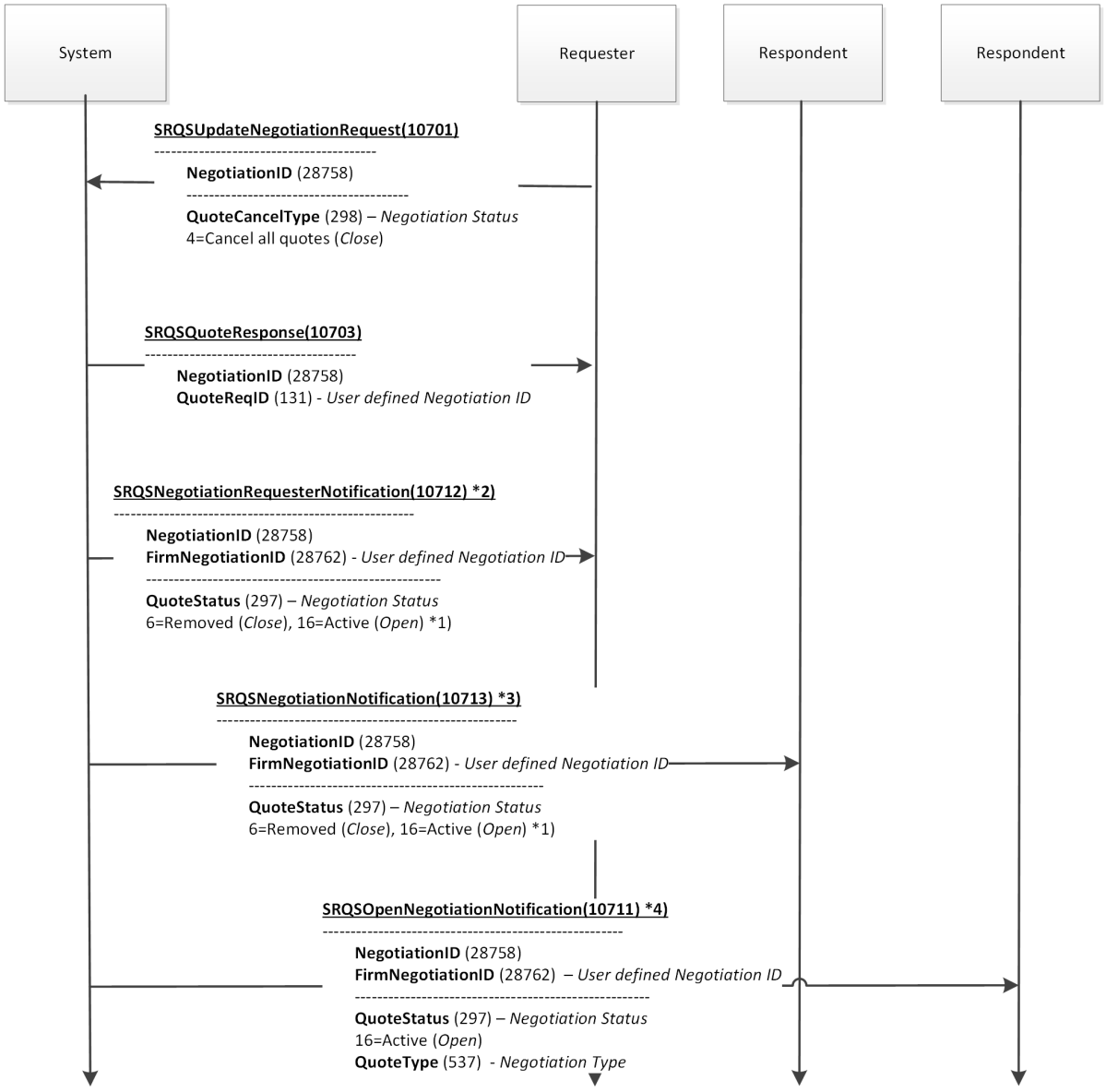


A.2 SRQS Message Flows



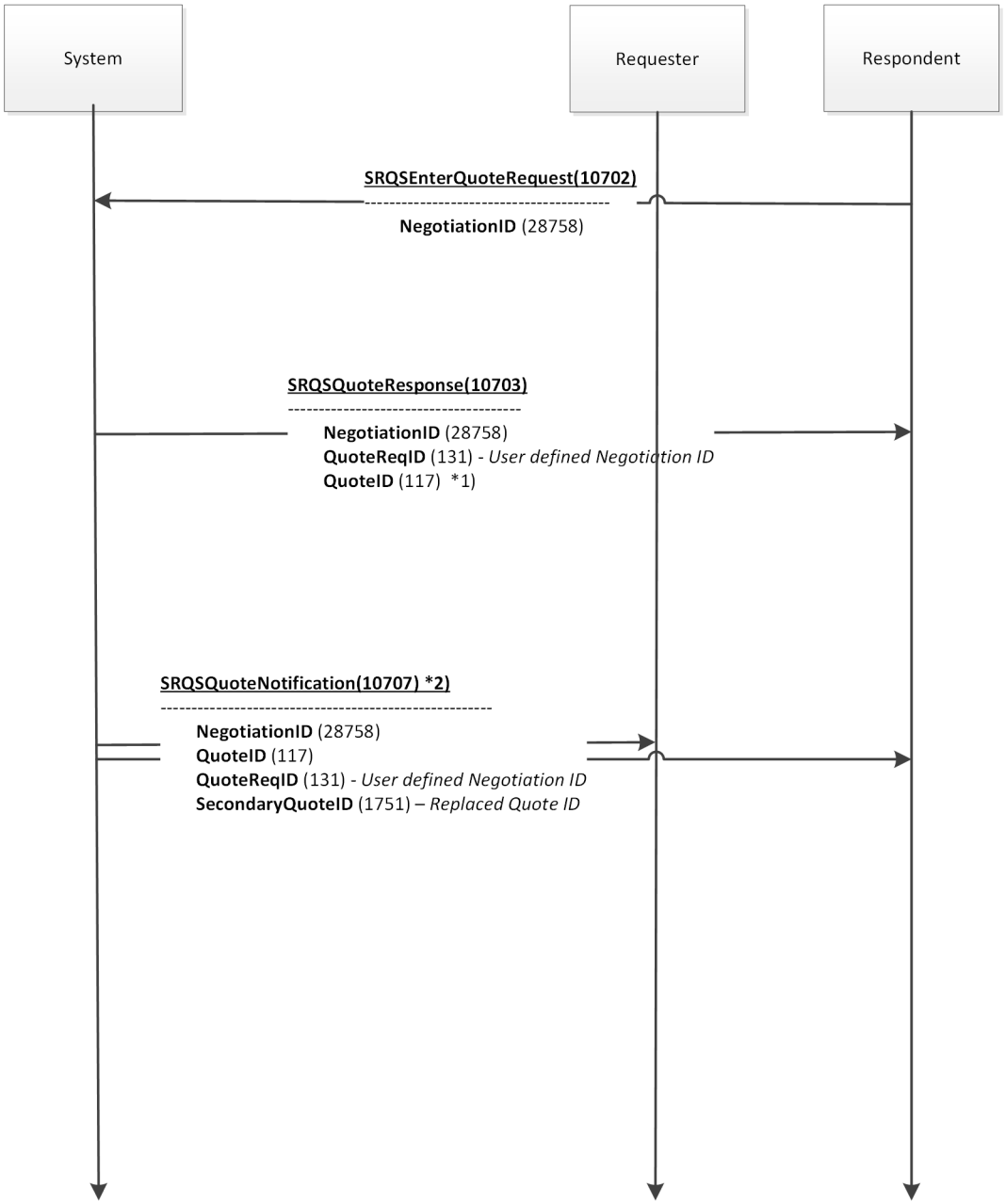
*1) to the business unit of the negotiation related requester
*2) to the business units of the addressed target parties

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



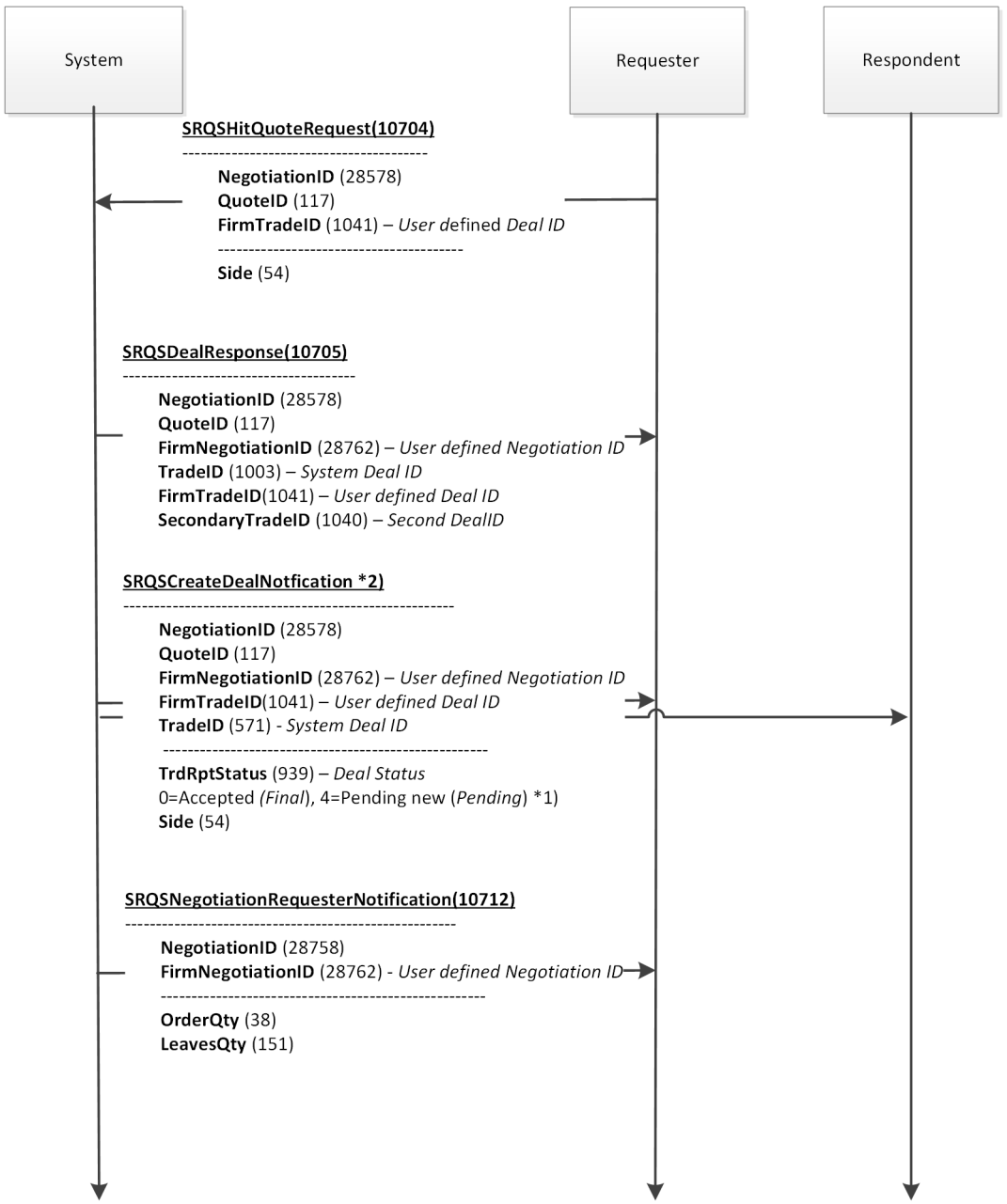
*1) Closed when set by the requester.
*2) to the business unit of the negotiation related requester
*3) to the business units of addressed target parties already involved in that negotiation
*4) to the busniess units of newly addressed target parties

ETI: Message flow for SRQS Enter Quote



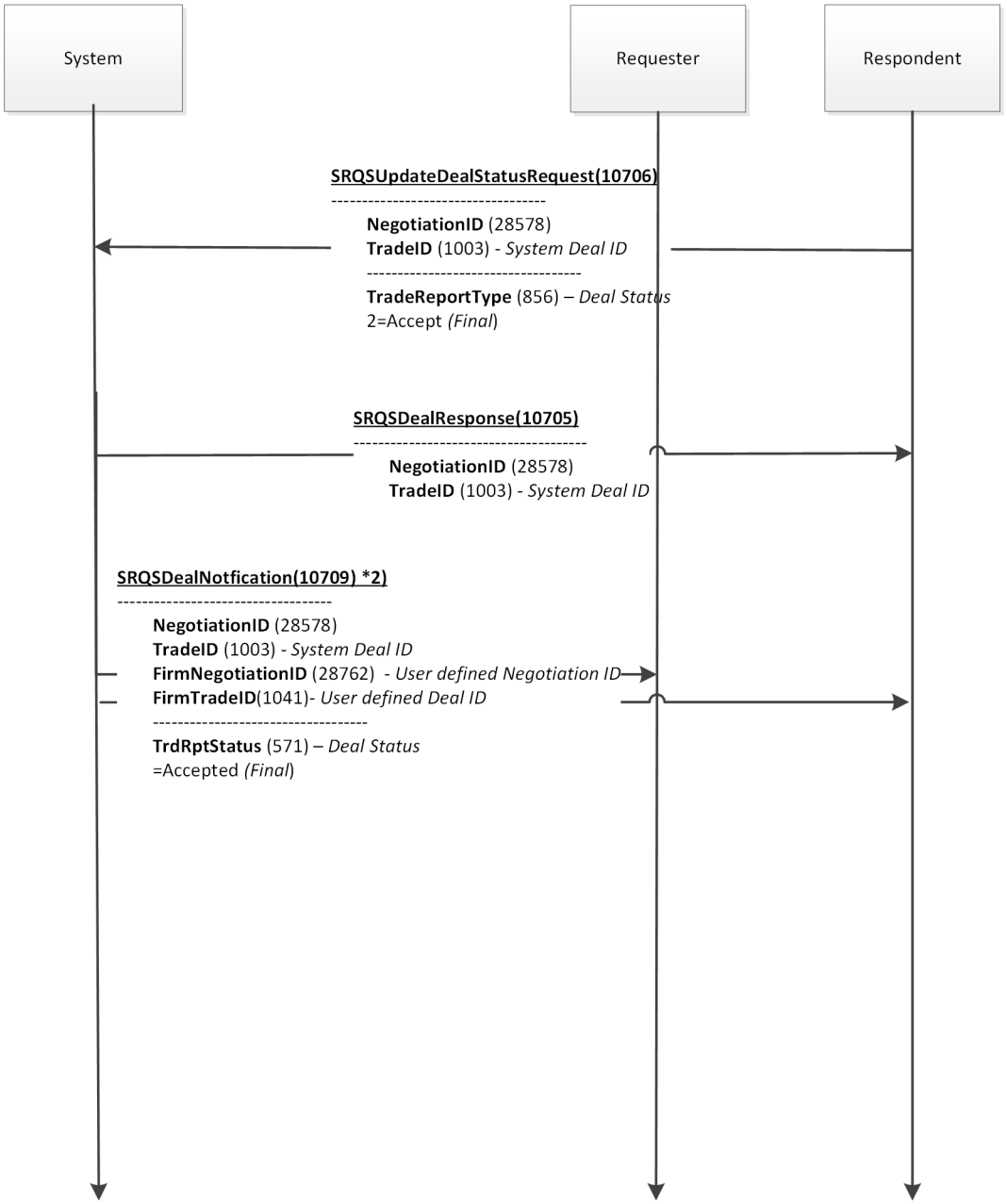
*1) any „overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete
*2) to the business units of the quoting respondent and the negotiation related requester

ETI: Message flow for SRQS Hit Quote



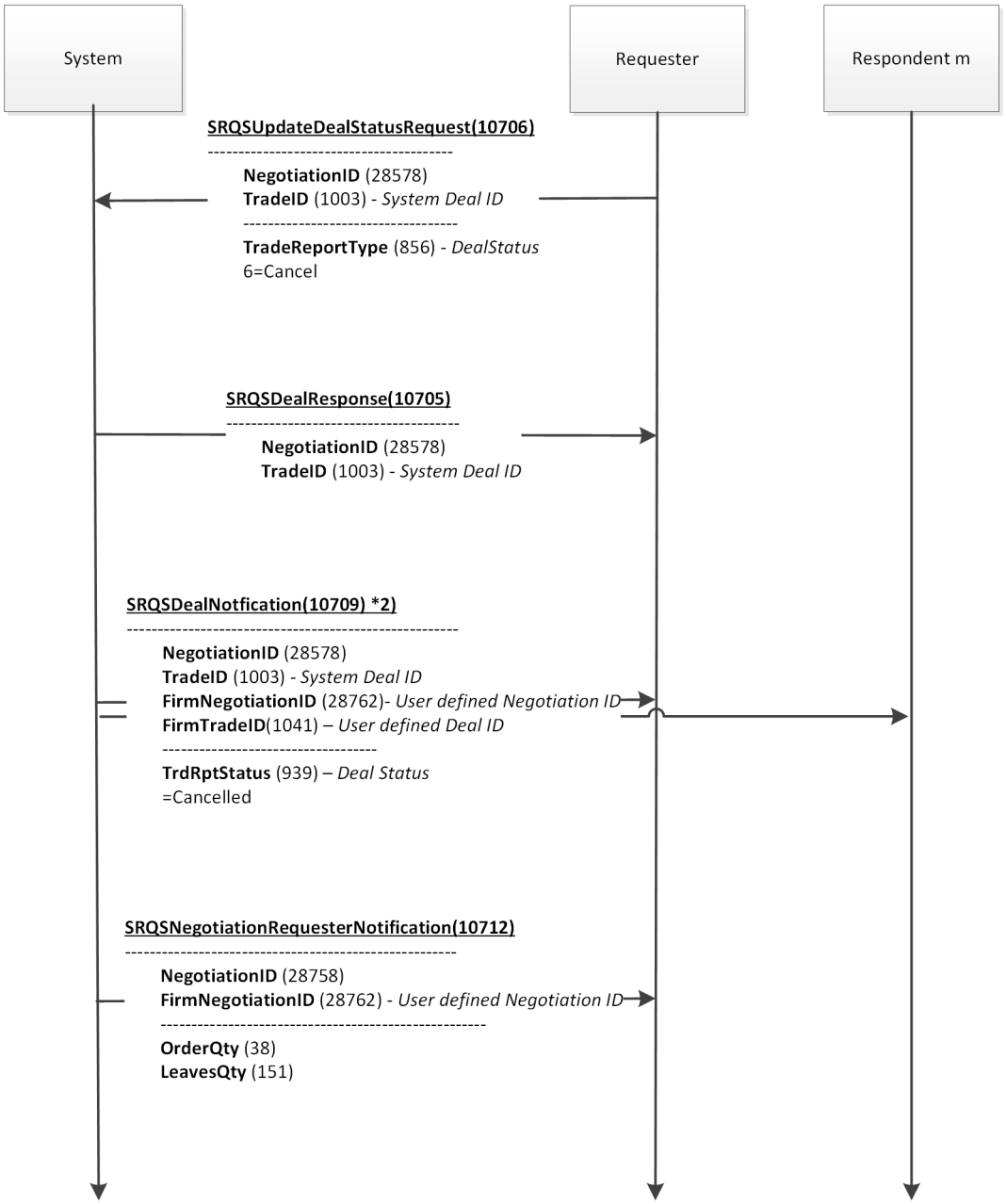
*1) depending on NegotiationType: [Firm ➔ Final | Indicative ➔ Pending]
*2) to the business units of quote hitting requester and the quote owning respondent

ETI: Message flow for SRQS Confirm Deal *1)



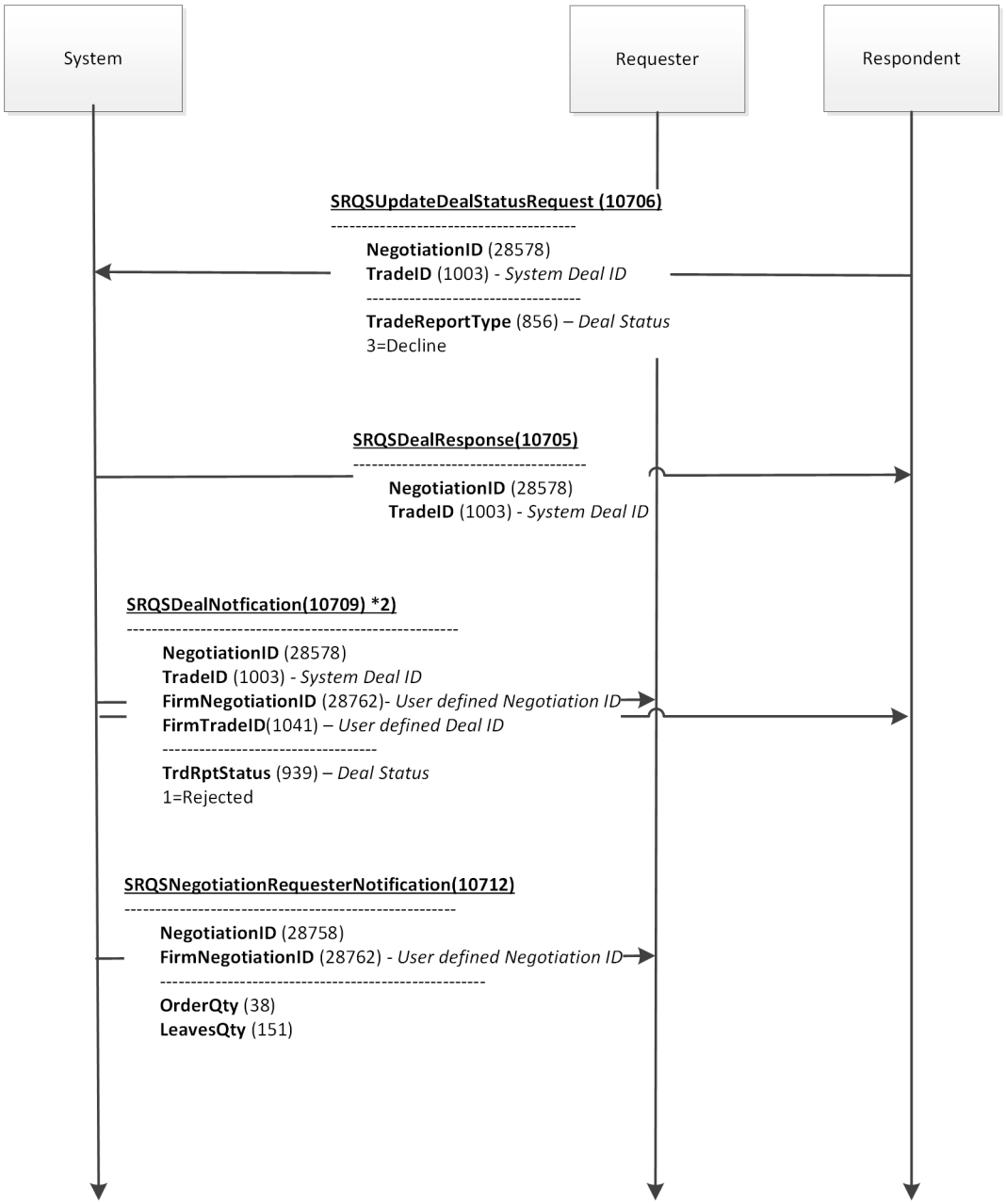
*1) only needed for indicative negotiations
*2) to the business units of the deal confirming respondent and the deal related requester

ETI: Message flow for SRQS Cancel Deal *1)



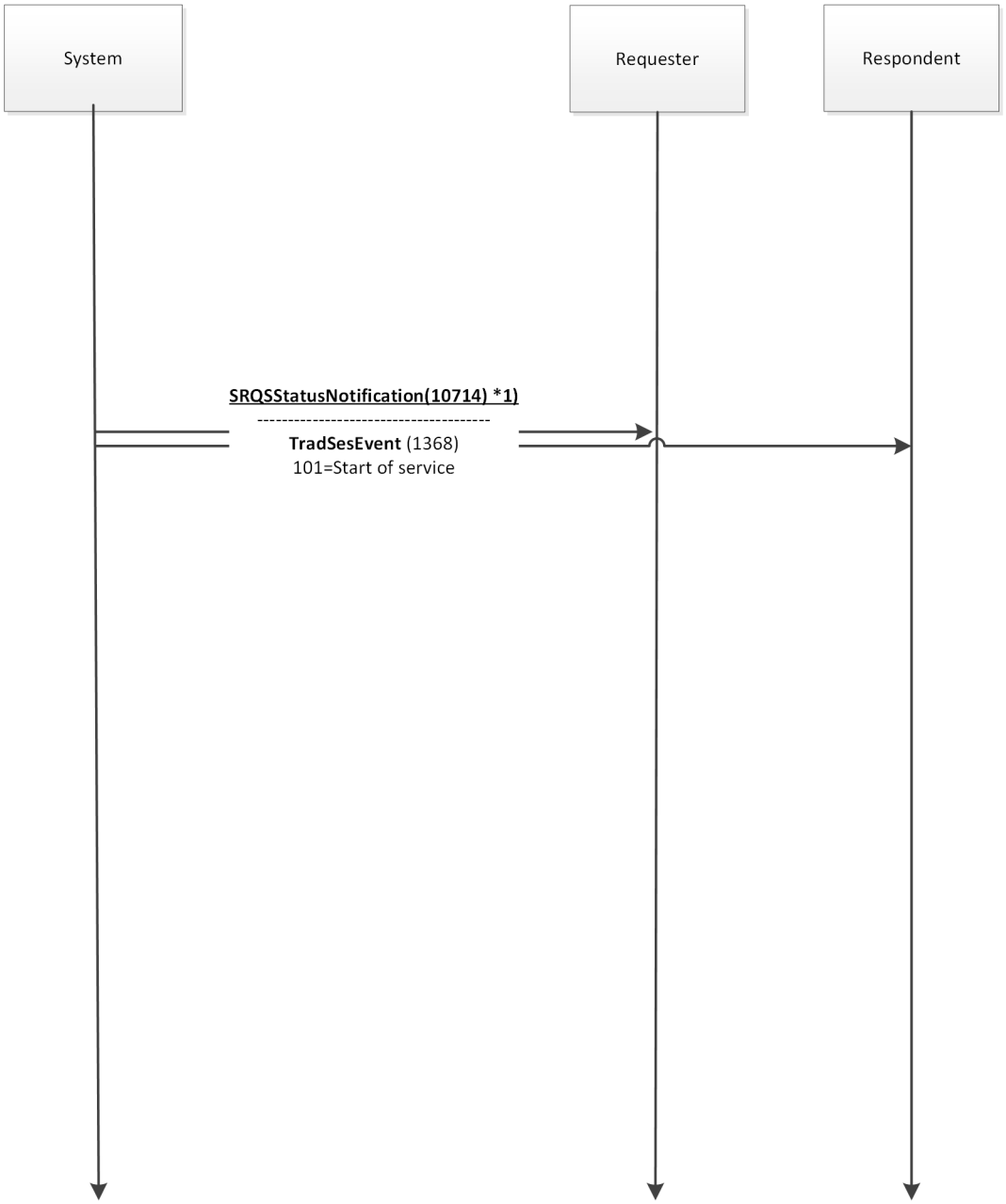
*1) only in case of indicative negotiations
*2) to the business unit of the deal cancelling requester and the deal related respondent

ETI: Message flow for SRQS Decline Deal *1)



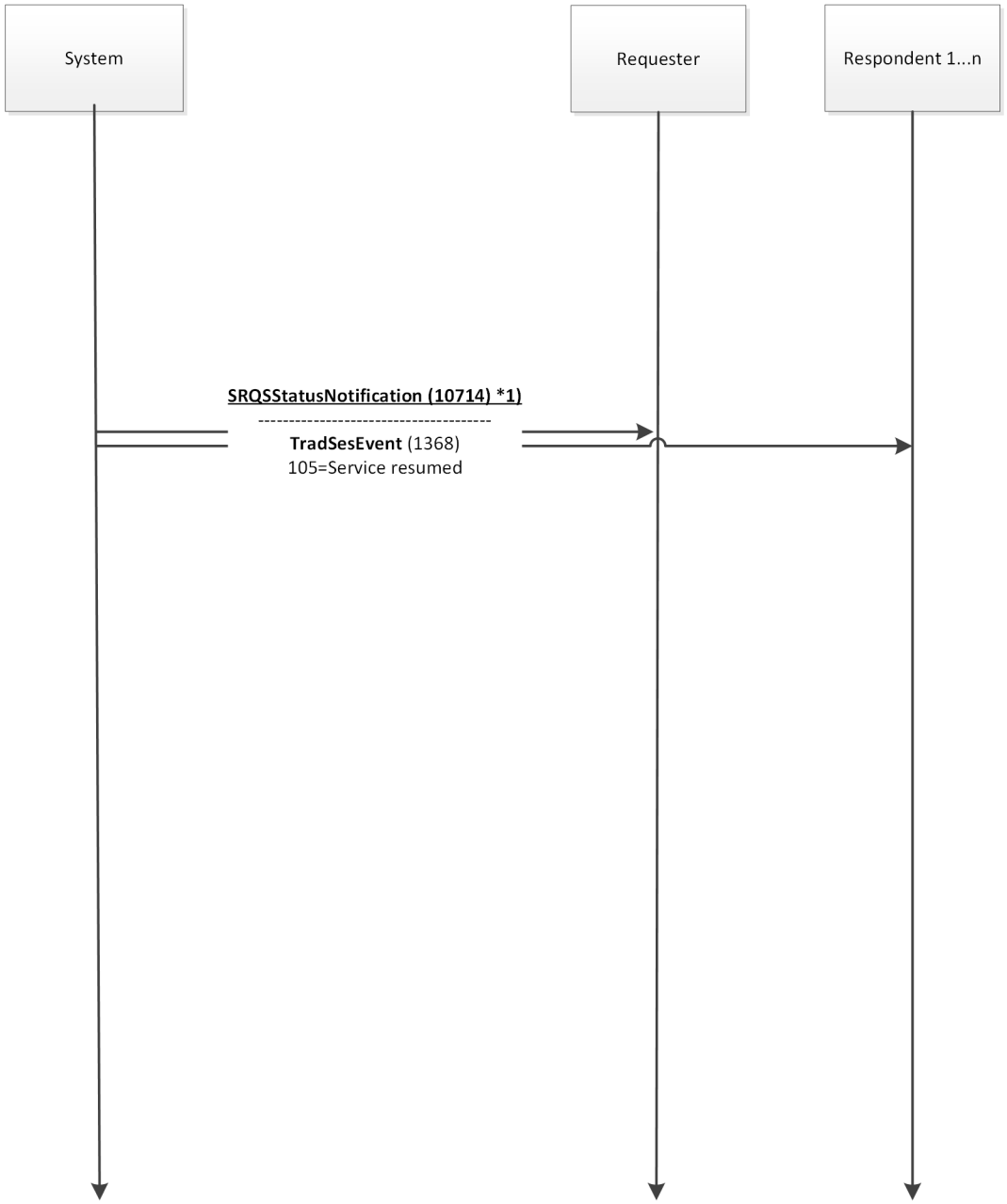
*1) only in case of indicative negotiations
*2) to the business units of the deal rejecting respondent and the deal related broker

ETI: Message flow for SRQS Start of Day



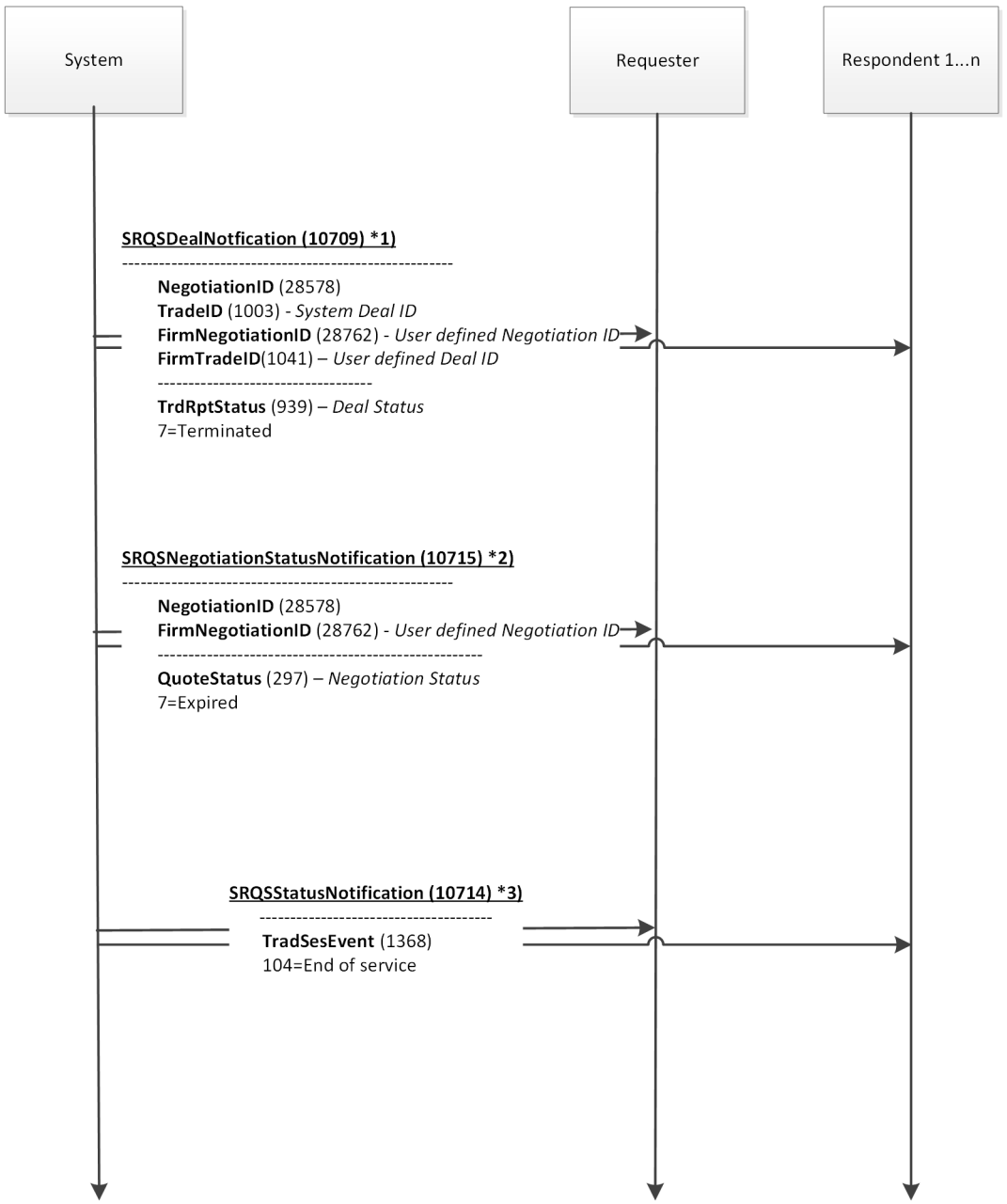
*1) to all known business units

ETI: Message flow for SRQS Restart



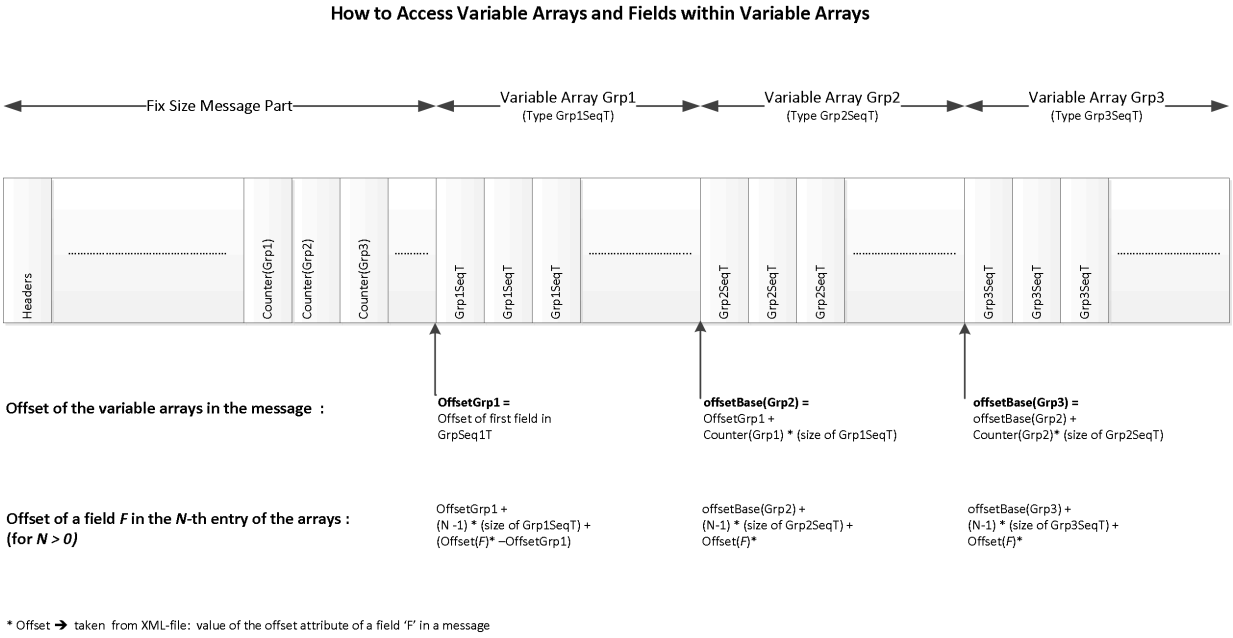
*1) to all known business units

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 Varriable 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.

Definitions	Description
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 6.1 - Cloud Simulation Version (ETI 6.1-D0001)

Changes to the T7 Release 6.1 – Production Version – Update 1:

- added field *PartyIDSessionID* to message Cancel Order Notification (10112)
- added fields *NegotiationID* and *SRQSRelatedTradeID* to messages Enter TES Trade Request (10600), Modify TES Trade Request (10601), TES Broadcast (10604), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612) and Approve TES Trade Broadcast (10607)
- changed valid value *Derivatives* to *D0001* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- added field *QuoteType* to message Mass Quote (10405)
- added valid value *Book_or_Cancel (128)* to field *QuoteEntryRejectReason* in message Mass Quote Response (10406)
- added messages Replace Order Multi Leg (short layout) (10130) and New Order Multi Leg (short layout) (10129)
- added field *ApplSeqIndicator* to messages Replace Order Single (short layout) (10126) and New Order Single (short layout) (10125)
- added valid value *H (1)* and *H_& (5)* to field *ExecInst* in message Replace Order Single (short layout) (10126) and New Order Single (short layout) (10125)
- added valid value *Auction (4)* to field *FillLiquidityInd* in messages Extended Order Information (10117) and Book Order Execution (10104)
- added field *MassActionSubType* to messages Quote Activation Notification (10411) and Quote Activation Request (10403)
- added valid value *Book_or_Cancel (17)* to field *QuoteEventReason* in message Quote Execution Notification (10407)
- added fields *UnderlyingPx*, *UnderlyingDeltaPercentage*, *UnderlyingEffectiveDeltaPercentage*, and *UnderlyingQty* to message SRQS Create Deal Notification (10708)

- replaced field *NoLegs* by *NoOrderBookItems* in message SRQS Create Deal Notification (10708)
- replaced array *SRQSTrdInstrmntLegGrp* by *OrderBookItemGrp* in message SRQS Create Deal Notification (10708)
- added fields *UnderlyingPx*, *UnderlyingDeltaPercentage*, and *ValueCheckTypeQuantity* to message SRQS Enter Quote Request (10702)
- added fields *UnderlyingQty* and *ValueCheckTypeQuantity* to message SRQS Hit Quote Request (10704)
- added fields *UnderlyingDeltaPercentage*, *LastPx*, *LastQty*, and *NumberOfRespondents* to message SRQS Negotiation Notification for Respondent (10713)
- added fields *TrdRegTSExecutionTime*, *UnderlyingDeltaPercentage*, *LastPx*, *LastQty*, *NumberOfRespondents*, *LastPxDisclosureInstruction*, *LastQtyDisclosureInstruction* to message SRQS Negotiation Notification for Requester (10712)
- added fields *NegotiationStartTime*, *UnderlyingDeltaPercentage*, *SecuritySubType*, *NumberOfRespondents*, *ProductComplex*, and *NegotiateUnderlying* to message SRQS Open Negotiation Notification for Respondent (10711)
- added fields *UnderlyingDeltaPercentage*, *SecuritySubType*, *NumberOfRespDisclosureInstruction*, *NegotiateUnderlying*, *ProductComplex*, *LastPxDisclosureInstruction*, and *LastQtyDisclosureInstruction* in message SRQS Open Negotiation Request (10700)
- added fields *UnderlyingDeltaPercentage*, *SecuritySubType*, *NumberOfRespondents*, *NegotiateUnderlying*, *ProductComplex*, *NumberOfRespDisclosureInstruction*, *LastPxDisclosureInstruction*, *LastQtyDisclosureInstruction* to message SRQS Open Negotiation Notification for Requester (10710)
- added fields *UnderlyingPx* and *UnderlyingDeltaPercentage* to message SRQS Quote Notification (10707)
- added fields *UnderlyingDeltaPercentage*, *LastPxDisclosureInstruction*, *LastQtyDisclosureInstruction* to message SRQS Update Negotiation Request (10701)

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.