

Deutsche Börse Group's T7

Enhanced Trading Interface

Derivatives Message Reference

Release 12.1

| | |
|----------------|---------------------------|
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Contents

1 List of Abbreviations

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

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

2 Introduction

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

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

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

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

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

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

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

3 Message Formats

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

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

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

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

3.1 Message Fragmentation

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

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

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

3.2 Data Types

ETI supports the following data types:

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

| ETI Data Type | Description | No Value |
|-------------------|--|---|
| Variable String | Length information specifies the maximum possible size. Separate counter field specifies the transmitted string size. XML file: attribute "variableSize" set to true. The message is filled up to a multiple of 8 bytes and truncated. | 0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0. |
| Counter | This data type represents an unsigned integer as a counter for arrays of variable size. | see 1 byte unsigned int and 2 byte unsigned int respectively |
| LocalMktDate | Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910. | see 4 byte unsigned int |
| LocalMonthYearCod | Month of the Local Market in YYYYMM 4 byte unsigned binary format. | See 4 byte unsigned int |
| PriceType | Price in integer format including 8 decimals. For certain asset classes, prices may have negative values. | see 8 byte signed int |
| Qty | Quantity in integer format including 4 decimals. | see 8 byte signed int |
| SeqNum | Message sequence number in 8 byte unsigned binary format. | see 8 byte unsigned int |
| UTCTimestamp | Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970). | see 8 byte unsigned int |
| char | String of length 1. | 0x00 |
| Data | Byte array where each byte has a value from 0 to 255. The length information specifies the fixed size. Encoded as byte array. Byte array is always filled completely. | Each byte filled with 0x00. |

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

3.3 Error Codes

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

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

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

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

| SessionRejectReason (373) | Description |
|---------------------------|---|
| 100 | Reject due to exceeded throttle limit. |
| 101 | Stale request was not forwarded to T7. |
| 102 | Service temporarily not available. |
| 103 | Service not available. |
| 211 | User already logged in. |
| 216 | Gateway is standby. |
| 217 | Session login limit reached. |
| 223 | User entitlement data timeout. |
| 224 | Session limit reached (per PS Gateway and Business Unit). |
| 225 | User login tries (per time interval) reached. |
| 226 | Limit of outstanding session/user logins reached (per Business Unit). |
| 227 | Limit of outstanding session/user logins reached (per session). |
| 228 | Password timestamp not in grace period. |
| 10000 | Order not found. |
| 10001 | Price reasonability check failed. |
| 10002 | Client order ID not unique. |
| 10003 | Quote activation in progress. |
| 10006 | Stop buy price not reasonable. |
| 10007 | Stop sell price not reasonable. |
| 10008 | GFD order is not executable on current business day. |

| SessionRejectReason (373) | Description |
|---------------------------|---|
| 10009 | Execution restriction and instrument state mismatch. |
| 10010 | Throttle limit for creation of complex instrument exceeded. |
| 10011 | Order maintenance not allowed in current state. |
| 10013 | Required min lot size not reached. |

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 12.1
- Build Number: 121.510.2.ga-121005010-45

Additionally, ETI clients implementing interface version '12.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI versions '12.0' and '12.1'.

4.1 Session Layer

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|------------------------------|--------------|
| Session Logon | Participant | Logon | A |
| Session Logon (Password encrypted) | Participant | Logon | A |
| Session Logon Response | ETI Gateway | Logon | A |
| Session Logout | Participant | Logout | 5 |
| Session Logout Response | ETI Gateway | Logout | 5 |
| Session Logout Notification | ETI Gateway | Logout | 5 |
| Heartbeat | Participant | Heartbeat | 0 |
| Heartbeat Notification | ETI Gateway | Heartbeat | 0 |
| Legal Notification | ETI Gateway | UserNotification | CB |
| User Logon | Participant | UserRequest | BE |
| User Logon (Password encrypted) | Participant | UserRequest | BE |
| User Logon Response | ETI Gateway | UserResponse | BF |
| User Logout | Participant | UserRequest | BE |
| User Logout Response | ETI Gateway | UserResponse | BF |
| User Logout Notification | ETI Gateway | Logout | 5 |
| Throttle Update Notification | ETI Gateway | UserNotification | CB |
| Subscribe | Participant | ApplicationMessageRequest | BW |
| Subscribe Response | ETI Gateway | ApplicationMessageRequestAck | BX |
| Unsubscribe | Participant | ApplicationMessageRequest | BW |
| Unsubscribe Response | ETI Gateway | ApplicationMessageRequestAck | BX |
| Retransmit | Participant | ApplicationMessageRequest | BW |
| Retransmit Response | ETI Gateway | ApplicationMessageRequestAck | BX |
| Retransmit (Order/Quote Event) | Participant | ApplicationMessageRequest | BW |
| Retransmit Response (Order/Quote Event) | ETI Gateway | ApplicationMessageRequestAck | BX |
| Reject | ETI Gateway | Reject | 3 |
| Session List Inquire | Participant | SessionDetailsListRequest | U5 |
| Session List Inquire Response | ETI Gateway | SessionDetailsListResponse | U6 |
| Trade Enrichment List Inquire | Participant | TradeEnrichmentListRequest | U7 |
| Trade Enrichment List Inquire Response | ETI Gateway | TradeEnrichmentListReport | U9 |
| User List Inquire | Participant | PartyDetailsListRequest | CF |
| User List Inquire Response | ETI Gateway | PartyDetailsListReport | CG |

4.2 Order Handling

| ETI Message | Sender | FIX Message | MsgType (35) |
|---------------------------------|-------------|----------------|--------------|
| New Order Single | Participant | NewOrderSingle | D |
| New Order Single (short layout) | Participant | NewOrderSingle | D |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|----------------------------|--------------|
| New Order Multi Leg | Participant | NewOrderMultileg | AB |
| New Order Multi Leg (short layout) | Participant | NewOrderSingle | D |
| New Order Single or Multi Leg | Participant | NewOrderSingle | D |
| New Order Single or Multi Leg (short layout) | Participant | NewOrderSingle | D |
| New Order Response (Standard Order) | ETI Gateway | ExecutionReport | 8 |
| New Order Response (Lean Order) | ETI Gateway | ExecutionReport | 8 |
| Immediate Execution Response | ETI Gateway | ExecutionReport | 8 |
| Book Order Execution | ETI Gateway | ExecutionReport | 8 |
| Replace Order Single | Participant | OrderCancelReplaceRequest | G |
| Replace Order Single (short layout) | Participant | OrderCancelReplaceRequest | G |
| Replace Order Multi Leg | Participant | MultilegOrderCancelReplace | AC |
| Replace Order Multi Leg (short layout) | Participant | OrderCancelReplaceRequest | G |
| Replace Order Single or Multi Leg | Participant | OrderCancelReplaceRequest | G |
| Replace Order Single or Multi Leg (short layout) | Participant | OrderCancelReplaceRequest | G |
| Replace Order Response (Lean Order) | ETI Gateway | ExecutionReport | 8 |
| Replace Order Response (Standard Order) | ETI Gateway | ExecutionReport | 8 |
| Cancel Order Single | Participant | OrderCancelRequest | F |
| Cancel Order Multi Leg | Participant | OrderCancelRequest | F |
| Cancel Order Single or Multi Leg | Participant | OrderCancelRequest | F |
| Cancel Order Response (Standard Order) | ETI Gateway | ExecutionReport | 8 |
| Cancel Order Response (Lean Order) | ETI Gateway | ExecutionReport | 8 |
| Cancel Order Notification | ETI Gateway | ExecutionReport | 8 |
| Order Mass Cancellation Request | Participant | OrderMassActionRequest | CA |
| Order Mass Cancellation Response | ETI Gateway | OrderMassActionReport | BZ |
| Order Mass Cancellation Response No Hits | ETI Gateway | OrderMassActionReport | BZ |
| Order Mass Cancellation Notification | ETI Gateway | OrderMassActionReport | BZ |
| Extended Order Information | ETI Gateway | ExecutionReport | 8 |
| Mass Order | Participant | MassOrder | DJ |
| Mass Order Ack | ETI Gateway | MassOrderAck | DK |

4.3 Quote Handling

| ETI Message | Sender | FIX Message | MsgType (35) |
|-------------|-------------|-------------|--------------|
| Mass Quote | Participant | MassQuote | i |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|-------------------------------|--------------|
| Mass Quote Response | ETI Gateway | MassQuoteAcknowledgement | b |
| Quote Execution Notification | ETI Gateway | QuoteExecutionReport | U8 |
| Quote Mass Cancellation Request | Participant | OrderMassActionRequest | CA |
| Quote Mass Cancellation Response | ETI Gateway | OrderMassActionReport | BZ |
| Quote Mass Cancellation Notification | ETI Gateway | OrderMassActionReport | BZ |
| Quote Activation Request | Participant | OrderMassActionRequest | CA |
| Quote Activation Response | ETI Gateway | OrderMassActionReport | BZ |
| Quote Activation Notification | ETI Gateway | OrderMassActionReport | BZ |
| Inquire Market Maker Parameters | Participant | MMPParameterRequest | U17 |
| Inquire Market Maker Parameters Response | ETI Gateway | MMPParameterResponse | U18 |
| Market Maker Parameter Definition | Participant | MMPParameterDefinitionRequest | U14 |
| Market Maker Parameter Definition Response | ETI Gateway | RequestAcknowledge | U1 |

4.4 Strategy Creation

| ETI Message | Sender | FIX Message | MsgType (35) |
|--------------------------|-------------|---------------------------|--------------|
| Create Strategy | Participant | SecurityDefinitionRequest | c |
| Create Strategy Response | ETI Gateway | SecurityDefinition | d |

4.5 Flexible Instrument Creation

| ETI Message | Sender | FIX Message | MsgType (35) |
|-------------------------------------|-------------|---------------------------|--------------|
| Create Flexible Instrument Request | Participant | SecurityDefinitionRequest | c |
| Create Flexible Instrument Response | ETI Gateway | SecurityDefinition | d |

4.6 Scaled Simple Instrument Creation

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|---------------------------|--------------|
| Create Scaled Simple Instrument Request | Participant | SecurityDefinitionRequest | c |
| Create Scaled Simple Instrument Response | ETI Gateway | SecurityDefinition | d |

4.7 Quote and Cross Request

| ETI Message | Sender | FIX Message | MsgType (35) |
|------------------------|-------------|--------------------|--------------|
| Quote Request | Participant | QuoteRequest | R |
| Quote Request Response | ETI Gateway | RequestAcknowledge | U1 |

| ETI Message | Sender | FIX Message | MsgType (35) |
|------------------------|-------------|--------------------|--------------|
| Cross Request | Participant | CrossRequest | DS |
| Cross Request Response | ETI Gateway | RequestAcknowledge | U1 |

4.8 CLIP Trading

| ETI Message | Sender | FIX Message | MsgType (35) |
|-----------------------------|-------------|-----------------|--------------|
| CLIP Enter Request | Participant | CrossRequest | DS |
| Response to a CLIP Request | ETI Gateway | CrossRequestAck | DT |
| CLIP Execution Notification | ETI Gateway | ExecutionReport | 8 |
| CLIP Delete Request | Participant | CrossRequest | DS |
| CLIP Deletion Notification | ETI Gateway | ExecutionReport | 8 |

4.9 Selective Request for Quote Service

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|--------------------------|--------------|
| SRQS Open Negotiation Request | Participant | QuoteRequest | R |
| SRQS Inquire Smart Respondent Request | Participant | PartyDetailsListRequest | CF |
| SRQS Inquire Smart Respondent Response | ETI Gateway | PartyDetailsListReport | CG |
| SRQS Quote Response | ETI Gateway | QuoteAck | CW |
| SRQS Quote Snapshot Notification | ETI Gateway | MassQuote | i |
| SRQS Quote Snapshot Request | Participant | QuoteRequest | R |
| SRQS Response | ETI Gateway | MassQuoteAcknowledgement | b |
| SRQS Open Negotiation Notification for Requester | ETI Gateway | QuoteStatusReport | AI |
| SRQS Open Negotiation Notification for Respondent | ETI Gateway | QuoteStatusReport | AI |
| SRQS Update Negotiation Request | Participant | QuoteRequest | R |
| SRQS Negotiation Notification for Requester | ETI Gateway | QuoteStatusReport | AI |
| SRQS Enter Quote Request | Participant | QuoteRequest | R |
| SRQS Quote Notification for Responder | ETI Gateway | Quote | S |
| SRQS Enter Quoting Status Request | Participant | MassQuoteAcknowledgement | b |
| SRQS Hit Quote Request | Participant | QuoteResponse | AJ |
| SRQS Deal Response | ETI Gateway | QuoteAck | CW |
| SRQS Create Deal Notification | ETI Gateway | TradeCaptureReport | AE |
| SRQS Update Deal Request | Participant | TradeCaptureReport | AE |
| SRQS Deal Notification | ETI Gateway | TradeCaptureReport | AE |
| SRQS Negotiation Status Notification | ETI Gateway | QuoteStatusReport | AI |

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

4.10 TES Trading

| ETI Message | Sender | FIX Message | MsgType (35) |
|-----------------------------------|-------------|-----------------------|--------------|
| Enter TES Trade Request | Participant | TradeCaptureReport | AE |
| TES Response | ETI Gateway | TradeCaptureReportAck | AR |
| TES Broadcast | ETI Gateway | TradeCaptureReport | AE |
| Modify TES Trade Request | Participant | TradeCaptureReport | AE |
| Delete TES Trade Request | Participant | TradeCaptureReport | AE |
| Delete TES Trade Broadcast | ETI Gateway | TradeCaptureReport | AE |
| Approve TES Trade Request | Participant | TradeCaptureReport | AE |
| Approve TES Trade Broadcast | ETI Gateway | TradeCaptureReport | AE |
| TES Status Broadcast | ETI Gateway | TradingSessionStatus | h |
| TES Execution Broadcast | ETI Gateway | TradeCaptureReport | AE |
| TES Trade Broadcast | ETI Gateway | TradeCaptureReport | AE |
| Reverse TES Trade Request | Participant | TradeCaptureReport | AE |
| Approve Reverse TES Trade Request | Participant | TradeCaptureReport | AE |
| TES Reversal Broadcast | ETI Gateway | TradeCaptureReport | AE |
| Upload TES Trade Request | Participant | TradeCaptureReport | AE |
| TES Trade Upload Broadcast | ETI Gateway | TradeCaptureReport | AE |

4.11 Basket Trading

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

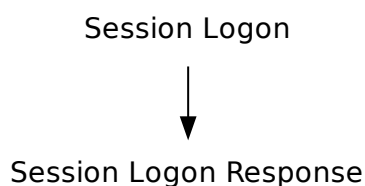
4.12 Other

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|--------------------------------------|--------------|
| Trade Notification | ETI Gateway | TradeCaptureReport | AE |
| Inquire Margin Based Risk Limit Request | Participant | PartyRiskLimitsRequest | CL |
| Inquire Margin Based Risk Limit Response | ETI Gateway | PartyRiskLimitsReport | CM |
| Status Broadcast | ETI Gateway | TradingSessionStatus | h |
| Trade Notification Status | ETI Gateway | TradingSessionStatus | h |
| Update Remaining Risk Allowance Base Request | Participant | PartyRiskLimitsDefinitionRequest | CS |
| Update Remaining Risk Allowance Base Response | ETI Gateway | PartyRiskLimitsDefinitionRequest-Ack | CT |
| Trading Session Event | ETI Gateway | TradingSessionStatus | h |
| Mass Cancellation Event | ETI Gateway | OrderMassActionReport | BZ |
| Pre-Trade Risk Limits Definition Request | Participant | PartyRiskLimitsRequest | CL |
| Pre-Trade Risk Limit Response | ETI Gateway | PartyRiskLimitsReport | CM |
| Inquire Pre-Trade Risk Limits Request | Participant | PartyRiskLimitsRequest | CL |
| Service Availability | ETI Gateway | UserNotification | CB |
| Service Availability Market | ETI Gateway | UserNotification | CB |
| News | ETI Gateway | News | B |
| Entitlement Notification | ETI Gateway | PartyEntitlementsUpdateReport | CZ |
| Party Action Report | ETI Gateway | PartyActionReport | DI |
| Risk Notification | ETI Gateway | PartyRiskLimitsUpdateReport | CR |
| Ping Request | Participant | TestRequest | 1 |
| Ping Response | ETI Gateway | Heartbeat | 0 |
| Gap Fill | ETI Gateway | ApplicationMessageReport | BY |

5 Session Layer

5.1 Session Logon

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|----------------------|-------|-----|-----|-----------------------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, MsgType = A) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Must be set to 1. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |
| <i><MessageBody></i> | | | | | | |
| 108 | HeartBtInt | N | 4 | 24 | unsigned int | Heartbeat (in milliseconds) interval 0 = gateway will not take any action for skipped heartbeats (only allowed for non-production environments) not set: gateway will define interval |
| 20055 | PartyIDSessionID | Y | 4 | 28 | unsigned int | Session ID |
| 1408 | DefaultCstmAppVer-ID | Y | 30 | 32 | Fixed String (0-terminable) | Indicates the ETI interface version the participant application uses. The interface version can be found in XML and C-Header files. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |

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

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

5.2 Session Logon (Password encrypted)

ETI session logon with encrypted password. Password change is not supported. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-----|-----|-----------------------------|--|-------|-------------|---|-----------|---|--------|---|-----------------------------|---|------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 19000 (Logon, MsgType = A) | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | | | |
| 108 | HeartBtInt | N | 4 | 24 | unsigned int | Heartbeat (in milliseconds) interval 0 = gateway will not take any action for skipped heartbeats (only allowed for non-production environments) not set: gateway will define interval | | | | | | | | | | |
| 20055 | PartyIDSessionID | Y | 4 | 28 | unsigned int | Session ID | | | | | | | | | | |
| 1408 | DefaultCstmAppVerID | Y | 30 | 32 | Fixed String (0-terminable) | Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 1402 | EncryptedPassword | Y | 684 | 62 | Fixed String | Encrypted password. Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D | | | | | | | | | | |
| 25012 | ApplUsageOrders | Y | 1 | 746 | char | Participant application: type of order processing. | | | | | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Automated</td> </tr> <tr> <td>M</td> <td>Manual</td> </tr> <tr> <td>B</td> <td>Both (Automated and Manual)</td> </tr> <tr> <td>N</td> <td>None</td> </tr> </tbody> </table> | Value | Description | A | Automated | M | Manual | B | Both (Automated and Manual) | N | None |
| Value | Description | | | | | | | | | | | | | | | |
| A | Automated | | | | | | | | | | | | | | | |
| M | Manual | | | | | | | | | | | | | | | |
| B | Both (Automated and Manual) | | | | | | | | | | | | | | | |
| N | None | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------|-------|-----|-----|-----------------------------|--|-------|-------------|---|-----------|---|--------|---|-----------------------------|---|------|
| 25013 | ApplUsageQuotes | Y | 1 | 747 | char | Participant application: type of quote processing. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Automated</td> </tr> <tr> <td>M</td> <td>Manual</td> </tr> <tr> <td>B</td> <td>Both (Automated and Manual)</td> </tr> <tr> <td>N</td> <td>None</td> </tr> </tbody> </table> | Value | Description | A | Automated | M | Manual | B | Both (Automated and Manual) | N | None |
| Value | Description | | | | | | | | | | | | | | | |
| A | Automated | | | | | | | | | | | | | | | |
| M | Manual | | | | | | | | | | | | | | | |
| B | Both (Automated and Manual) | | | | | | | | | | | | | | | |
| N | None | | | | | | | | | | | | | | | |
| 25014 | OrderRoutingIndicator | Y | 1 | 748 | char | Indicates if the participant application is an order routing system. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Yes</td> </tr> <tr> <td>N</td> <td>No</td> </tr> </tbody> </table> | Value | Description | Y | Yes | N | No | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| Y | Yes | | | | | | | | | | | | | | | |
| N | No | | | | | | | | | | | | | | | |
| 1600 | FIXEngineName | N | 30 | 749 | 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 | 779 | Fixed String (0-terminable) | Provides the version of the FIX infrastructure component. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 1602 | FIXEngineVendor | N | 30 | 809 | Fixed String (0-terminable) | Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 1603 | ApplicationSystem-Name | Y | 30 | 839 | 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 | 869 | 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 | | | | | | | | | | |

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

5.3 Session Logon Response

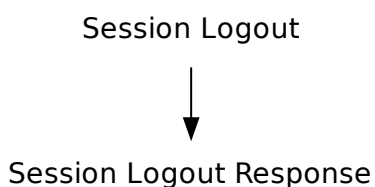
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, MsgType = A) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><MessageBody></i> | | | | | | |
| 1614 | ThrottleTimeInterval | Y | 8 | 32 | signed int | Throttle time interval in number of milliseconds; applicable for transaction limit. |
| 1613 | ThrottleNoMsgs | Y | 4 | 40 | unsigned int | Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off. |
| 25002 | ThrottleDisconnectLimit | Y | 4 | 44 | unsigned int | Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI. |
| 108 | HeartBtInt | Y | 4 | 48 | unsigned int | Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field |
| 25004 | SessionInstanceID | Y | 4 | 52 | unsigned int | Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting. |
| 25243 | LatestPublicKeySeqNo | N | 4 | 56 | unsigned int | Sequence number of latest public key. |
| 25242 | PublicKeyLen | N | 2 | 60 | unsigned int | Byte length of the public key. |

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

5.4 Session Logout

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



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

5.5 Session Logout Response

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

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

5.6 Session Logout Notification

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

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

5.7 Heartbeat

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

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

5.8 Heartbeat Notification

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

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

5.9 Legal Notification

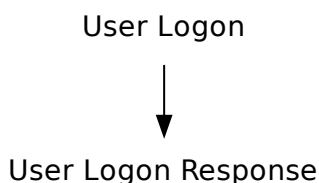
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10037 (User-Notification, MsgType = CB) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | U | 4 | 24 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1279 1409 1408"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1485 1409 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1767 1409 1852"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 30354 | VarTextLen | Y | 2 | 48 | Counter | Number of used bytes for field VarText (30355). | | | | | | |

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

5.10 User Logon

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



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

5.11 User Logon (Password encrypted)

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

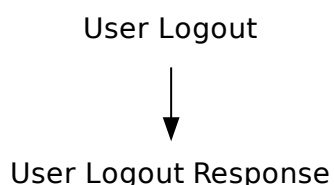
5.12 User Logon Response

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

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

5.13 User Logout

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



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

5.14 User Logout Response

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

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

5.15 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 | | | | |
|---------------------------------|--------------------------------|-------|------|-----|-----------------|---|-------|-------------|---|--------------------------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NotifHeader></i> | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 553 | Username | Y | 4 | 16 | unsigned int | The trader ID | | | | |
| 30354 | VarTextLen | Y | 2 | 20 | Counter | Number of used bytes for field VarText (30355). | | | | |
| 926 | UserStatus | Y | 1 | 22 | unsigned int | The status of the User <table border="1" data-bbox="991 1198 1410 1323"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Forced user logout by exchange</td> </tr> </tbody> </table> | Value | Description | 7 | Forced user logout by exchange |
| Value | Description | | | | | | | | | |
| 7 | Forced user logout by exchange | | | | | | | | | |
| 30355 | VarText | Y | 2000 | 23 | Variable String | Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | |

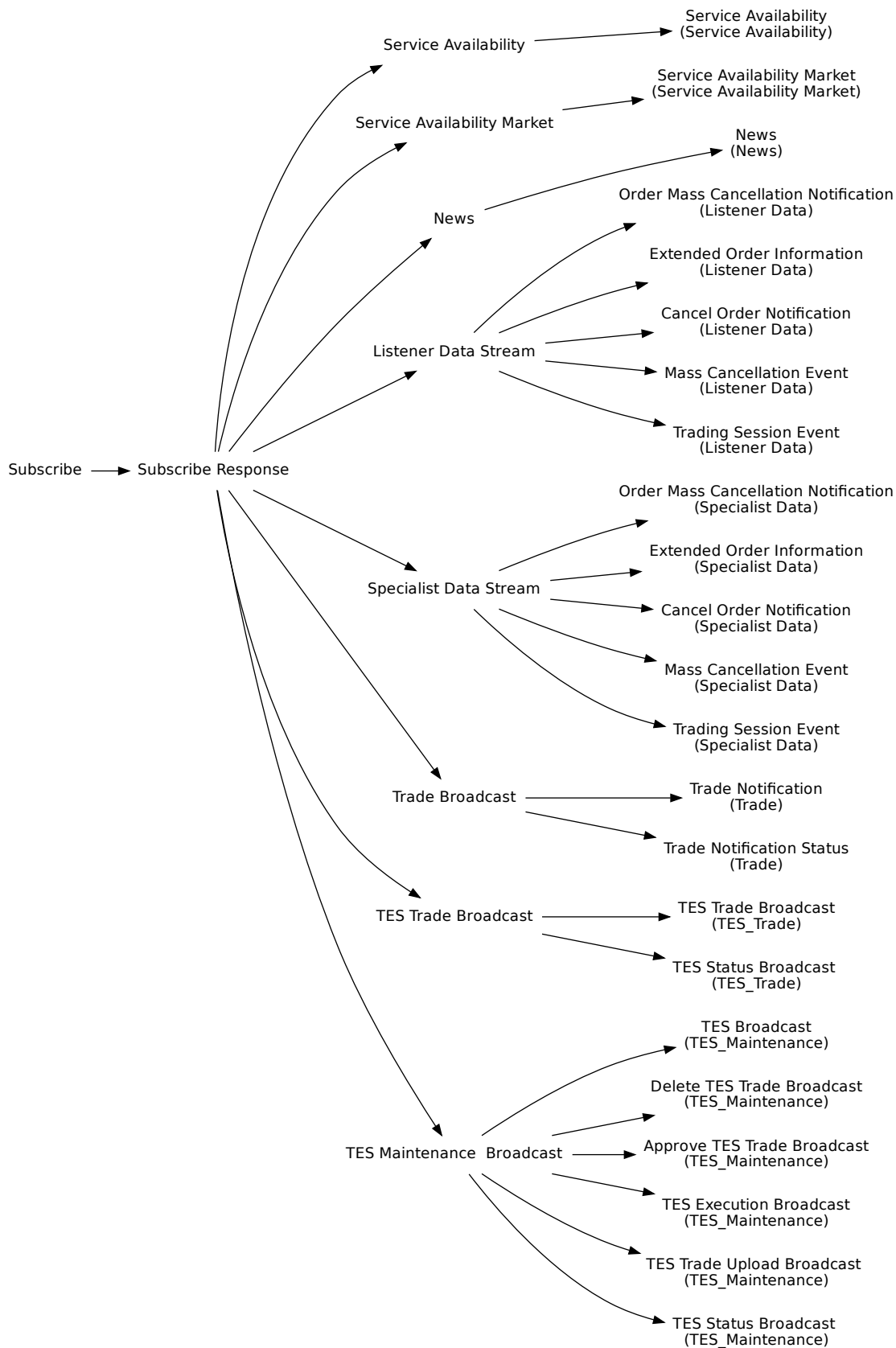
5.16 Throttle Update Notification

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

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

5.17 Subscribe

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|---|----------------------|---|---------------|---|-----------------|---|-----------|---|------------------|----|-----------------------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | | | | | | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10025 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | | | | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | | | | | | | | | | | |
| 25001 | SubscriptionScope | N | 4 | 24 | unsigned int | For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast. | | | | | | | | | | | | | | | | | | |
| 1355 | RefApplID | Y | 1 | 28 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1182 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 5 | Listener Data | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance | 10 | Service Availability Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Service Availability Market | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 29 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

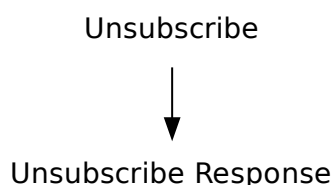
5.18 Subscribe Response

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

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

5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



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

5.20 Unsubscribe Response

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

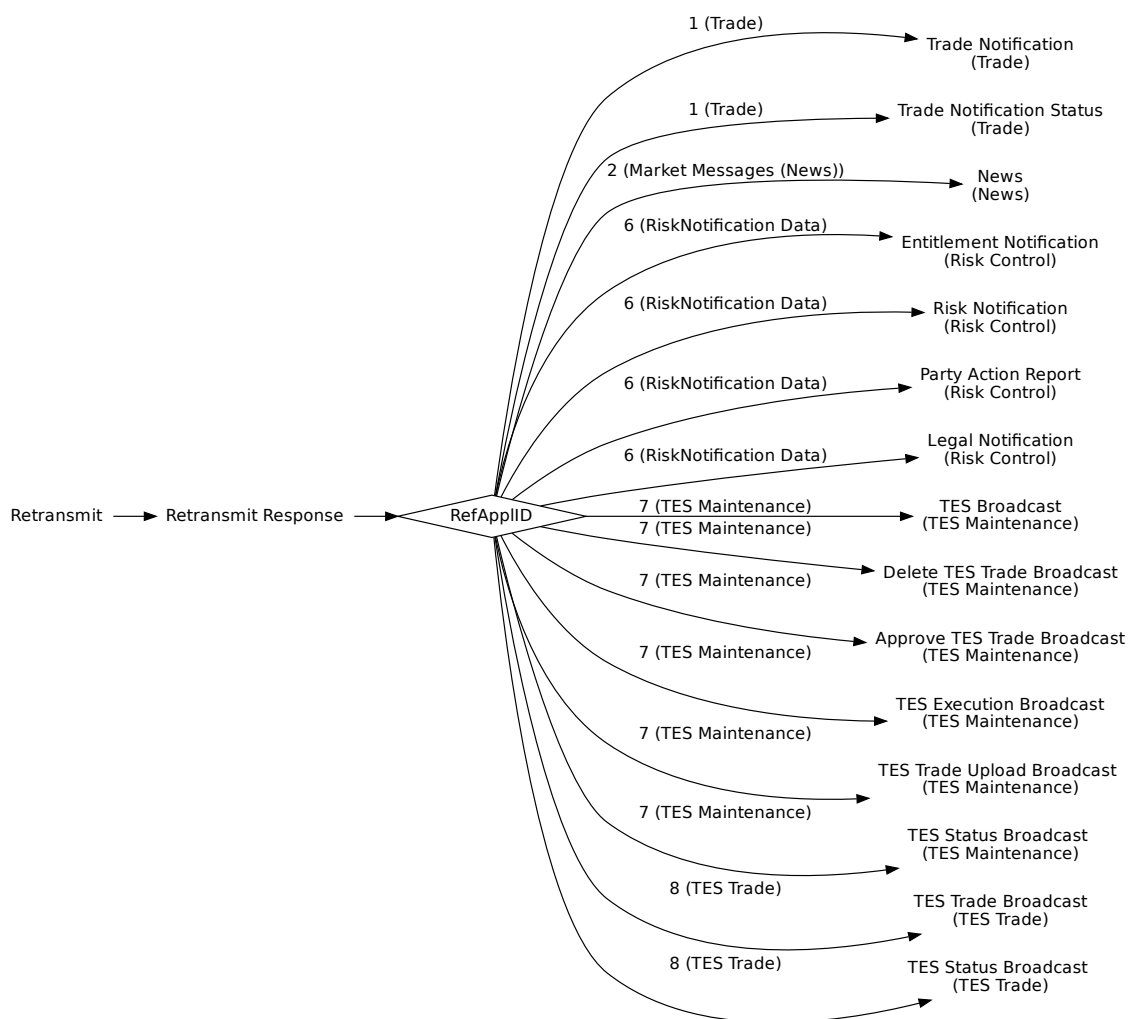
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500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

5.21 Retransmit

This message is used for re-transmission of trade, TES trades, SRQS (Eurex/Xetra EnLight) maintenance data, risk control and news data for recovery purposes. The specified application sequence number range will lead to the retransmission of data whose application sequence number is \geq ApplBegSeqNum (1182) and \leq ApplEndSeqNum (1183). Depending on RefApplID (1355), the request is sent to the respective service:

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

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|---|--------------|---|-----------------|---|-----------|---|------------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | | | | | | | |
| 1182 | ApplBegSeqNum | N | 8 | 24 | SeqNum | "no value" means first known sequence number: 1 | | | | | | | | | | | | | | |
| 1183 | ApplEndSeqNum | N | 8 | 32 | SeqNum | Ending range of application sequence numbers. | | | | | | | | | | | | | | |
| 5948 | PartitionID | N | 2 | 40 | unsigned int | The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance. | | | | | | | | | | | | | | |
| 1355 | RefApplID | Y | 1 | 42 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1543 1409 1839"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 6 | Risk Control | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | |
| 39050 | Pad5 | U | 5 | 43 | Fixed String | not used | | | | | | | | | | | | | | |

5.22 Retransmit Response

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

The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message.

They will not be interrupted by other messages.

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|---------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><MessageBody></i> | | | | | | |
| 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 Appl-BegSeqNum). "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 Partition-ID. "no value" means that there is no data persisted yet for the requested stream/subscription scope. |
| 1349 | ApplTotalMessage-Count | Y | 2 | 48 | unsigned int | Total number of messages (fragments) included in transmission. |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used |

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 $> \text{ApplBegMsgID}$ (28718) and $\leq \text{ApplEndMsgID}$ (28719).

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|------------------------------|-------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10026 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25001 | SubscriptionScope | N | 4 | 24 | unsigned int | Retransmission scope (for the supported RefApplIDs): - Session Data: "no value" - Listener Data: session ID | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Application message identifiers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request. | | | | | | |
| 1355 | RefApplID | Y | 1 | 30 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1339 1409 1469"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 28718 | ApplBegMsgID | N | 16 | 31 | data | Beginning range of application message identifiers; 'no value' indicates first known application message identifier. | | | | | | |
| 28719 | ApplEndMsgID | N | 16 | 47 | data | Ending range of application message identifiers; "no value" means last known application message identifier. | | | | | | |
| 39000 | Pad1 | U | 1 | 63 | Fixed String | not used | | | | | | |

5.24 Retransmit Response (Order/Quote Event)

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

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

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

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

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

5.25 Reject

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|---------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, MsgType = 3) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | N | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1480 1409 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 373 | SessionRejectReason | Y | 4 | 56 | unsigned int | Error code. Valid values are listed after this table. | | | | |
| 30354 | VarTextLen | Y | 2 | 60 | Counter | Values <100 are reserved by FIX. We will use user-defined values for application level errors as well | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------|-------|------|-----|-----------------|--|-------|-------------|---|----------------|---|-------------------------|
| 1409 | SessionStatus | Y | 1 | 62 | unsigned int | Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table> | Value | Description | 0 | Session active | 4 | Session logout complete |
| Value | Description | | | | | | | | | | | |
| 0 | Session active | | | | | | | | | | | |
| 4 | Session logout complete | | | | | | | | | | | |
| 30355 | VarText | Y | 2000 | 63 | Variable String | Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | | | |

Valid Values of SessionRejectReason (datatype SessionRejectReason)

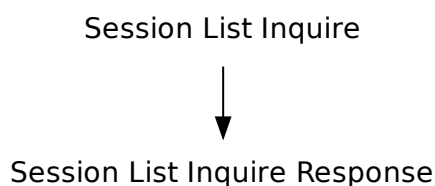
| Valid Value | Description |
|-------------|--|
| 1 | Required Tag Missing |
| 5 | Value is incorrect (out of range) for this tag |
| 7 | Decryption problem |
| 11 | Invalid TemplateID |
| 16 | Incorrect NumInGroup count for repeating group |
| 99 | Other |
| 100 | Throttle limit exceeded |
| 101 | Stale request was not forwarded to T7 |
| 102 | Service temporarily not available |
| 103 | Service not available |
| 105 | Error converting response or broadcast |
| 152 | Heartbeat violation error |
| 200 | Internal technical error |
| 210 | Validation Error |
| 211 | User already logged in |
| 216 | Gateway is standby |
| 217 | Session login limit (per time interval) reached |
| 223 | User Entitlement Data time out |
| 224 | Session limit reached (per PS Gateway and Business Unit) |
| 225 | User login tries limit (per time interval) reached |
| 226 | Limit of outstanding session/user logins reached (per Business Unit) |
| 227 | Limit of outstanding session/user logins reached (per Session) |
| 228 | Password timestamp not in grace period |
| 10000 | Order not found |
| 10001 | Price not reasonable |
| 10002 | Duplicate Order (COrdID) |
| 10003 | another quote activation request is pending for the same Product / Instrument Type / SessionID |
| 10006 | Stop buy price not reasonable |
| 10007 | Stop sell price not reasonable |
| 10008 | GFD order is not executable on current business day |

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

5.26 Session List Inquire

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

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



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

5.27 Session List Inquire Response

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

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

Trade Enrichment List Inquire



Trade Enrichment List Inquire Response

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

5.29 Trade Enrichment List Inquire Response

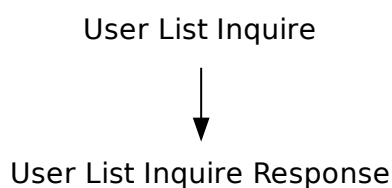
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---|----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10041 (Trade-EnrichmentListReport, MsgType = U9) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><ResponseHeader></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. | | | | |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 25035 | LastEntityProcessed | N | 16 | 32 | data | Paging key for reference data request | | | | |
| 28738 | NoEnrichmentRules | Y | 2 | 48 | Counter | Number of enrichment rules in a response | | | | |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used | | | | |
| <i><EnrichmentRulesGrp> Cardinality: 0 - 400, Record counter: NoEnrichmentRules</i> | | | | | | | | | | |
| 25033 | >EnrichmentRuleID | Y | 2 | 56 | unsigned int | Identifies an enrichment rule | | | | |
| 20099 | >PartyIDOrigination-Market | N | 1 | 58 | unsigned int | The origination market <table border="1" data-bbox="991 1518 1409 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Korea Exchange</td> </tr> </tbody> </table> | Value | Description | 1 | Korea Exchange |
| Value | Description | | | | | | | | | |
| 1 | Korea Exchange | | | | | | | | | |
| 1 | >Account | N | 2 | 59 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | |

| 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 20096 | >PartyIDTakeUp- TradingFirm | N | 5 | 62 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20013 | >PartyIDOrder- OriginationFirm | N | 7 | 67 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 74 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 83 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | >FreeText2 | N | 12 | 95 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | >FreeText3 | N | 12 | 107 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 39000 | >Pad1 | U | 1 | 119 | Fixed String | not used | | | | | | |

5.30 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 |
|--------------------------------|---------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10038 (Party-DetailsListRequest, MsgType = CF) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |
| <i><MessageBody></i> | | | | | | |
| 25035 | LastEntityProcessed | N | 16 | 24 | data | Paging key for reference data request |

5.31 User List Inquire Response

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

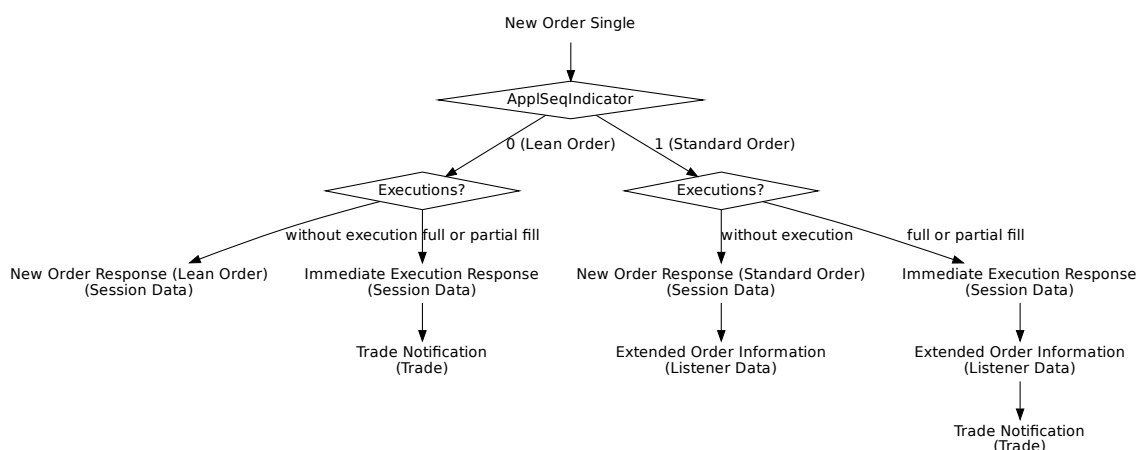
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|--------|----|-------------|----|------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, MsgType = CG) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><ResponseHeader></i> | | | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. | | | | | | | | |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | |
| 25035 | LastEntityProcessed | N | 16 | 32 | data | Paging key for reference data request | | | | | | | | |
| 1671 | NoPartyDetails | Y | 2 | 48 | Counter | Number of PartyDetailsGrp repeating group | | | | | | | | |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used | | | | | | | | |
| <i><PartyDetailsGrp> Cardinality: 0-1000, Record counter: NoPartyDetails</i> | | | | | | | | | | | | | | |
| 20212 | >PartyDetail- IDExecutingTrader | Y | 4 | 56 | unsigned int | Trader ID | | | | | | | | |
| 22212 | >PartyDetail- ExecutingTrader | Y | 6 | 60 | Fixed String | Trader Name Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | |
| 1674 | >PartyDetailRole- Qualifier | Y | 1 | 66 | unsigned int | User Role <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Trader</td> </tr> <tr> <td>11</td> <td>Head Trader</td> </tr> <tr> <td>12</td> <td>Supervisor</td> </tr> </tbody> </table> | Value | Description | 10 | Trader | 11 | Head Trader | 12 | Supervisor |
| Value | Description | | | | | | | | | | | | | |
| 10 | Trader | | | | | | | | | | | | | |
| 11 | Head Trader | | | | | | | | | | | | | |
| 12 | Supervisor | | | | | | | | | | | | | |
| 1672 | >PartyDetailStatus | Y | 1 | 67 | unsigned int | Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table> | Value | Description | 0 | Active | 1 | Suspend | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | | | |
| 22276 | >PartyDetailDeskID | N | 3 | 68 | Fixed String | Trader Group. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39000 | >Pad1 | U | 1 | 71 | Fixed String | not used |

6 Order Handling

6.1 New Order Single

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|
| 11 | CIOrdID | N | 8 | 48 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | |
| 48 | SecurityID | Y | 8 | 56 | signed int | Instrument identifier. | | | | | | |
| 20003 | PartyIDClientID | N | 8 | 64 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 72 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 80 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 432 | ExpireDate | N | 4 | 88 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 92 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 96 | unsigned int | Self Match Prevention ID. | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 100 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100 (Reject cross on business unit level) | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |
| Value | Description | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|----|--------------------------|---|-----------|---|------------|
| 20096 | PartyIDTakeUp- TradingFirm | N | 5 | 101 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20013 | PartyIDOrder- OriginationFirm | N | 7 | 106 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 113 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 122 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 123 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 12 | Scaled Simple Instrument | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 124 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 125 | unsigned int | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck- Type | Y | 1 | 126 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|--|---|---------------------------|---|--------------------|---|---|
| 25126 | ValueCheckTypeValue | Y | 1 | 127 | unsigned int | <p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 128 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 129 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 130 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|--|---|--------------------------------------|---|---|---|---|
| 18 | ExecInst | Y | 1 | 131 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 132 | unsigned int | <p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 133 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 134 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |

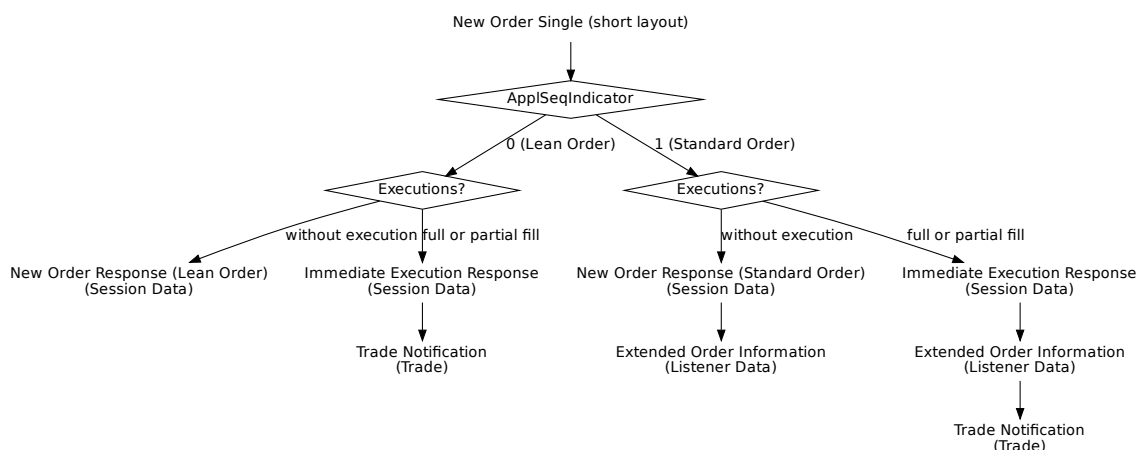
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|-------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 135 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 136 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1 | Account | N | 2 | 137 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 139 | Fixed String | <p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | |
| 77 | PositionEffect | Y | 1 | 171 | char | <p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 172 | Fixed String | <p>Country code. Will be set to "XX" for non-capital letters.</p> <p>Valid characters: \x01-\x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 174 | Fixed String | <p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 175 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 195 | Fixed String | <p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 25008 | FreeText2 | N | 12 | 207 | Fixed String | <p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|-----------------------------------|-------|-----|-----|--------------|---|
| 25009 | FreeText3 | N | 12 | 219 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 30011 | FIXCIOrdID | N | 20 | 231 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 25241 | PartyEndClient- Identification | N | 20 | 251 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F |
| 39000 | Pad1 | U | 1 | 271 | Fixed String | not used |

6.2 New Order Single (short layout)

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|
| 20003 | PartyIDClientID | N | 8 | 48 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 56 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 30048 | SimpleSecurityID | Y | 4 | 72 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 76 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 80 | unsigned int | Identifies an enrichment rule | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 82 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100 (Reject cross on business unit level) | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |
| Value | Description | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | |

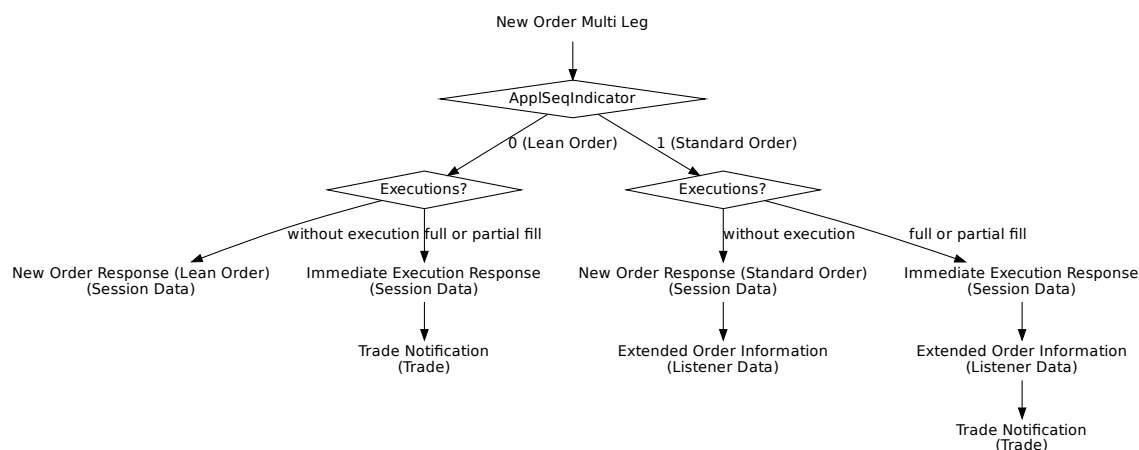
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|------------------------|---|-----------|
| 54 | Side | Y | 1 | 83 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 84 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 85 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 86 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 87 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|--|---|--|---|---|---|---|
| 59 | TimelnForce | Y | 1 | 88 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |
| 18 | Execlnst | Y | 1 | 89 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 90 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 91 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 92 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 93 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 94 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 39060 | Pad6 | U | 6 | 114 | Fixed String | not used | | | | | | |

6.3 New Order Multi Leg

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|-------------------|
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 64 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 72 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | |
| 432 | ExpireDate | N | 4 | 84 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 88 | unsigned int | Self Match Prevention ID. | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 92 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 97 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 104 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 113 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1856 1409 1984"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 114 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 115 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 116 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 117 | unsigned int | <p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table> | Value | Description | 2 | Limit | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--------------------------------------|---|-----------|
| 28710 | PriceValidityCheck-Type | Y | 1 | 118 | unsigned int | <p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 119 | unsigned int | <p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 120 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 121 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | | | |
| 18 | Execlnst | Y | 1 | 122 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | |

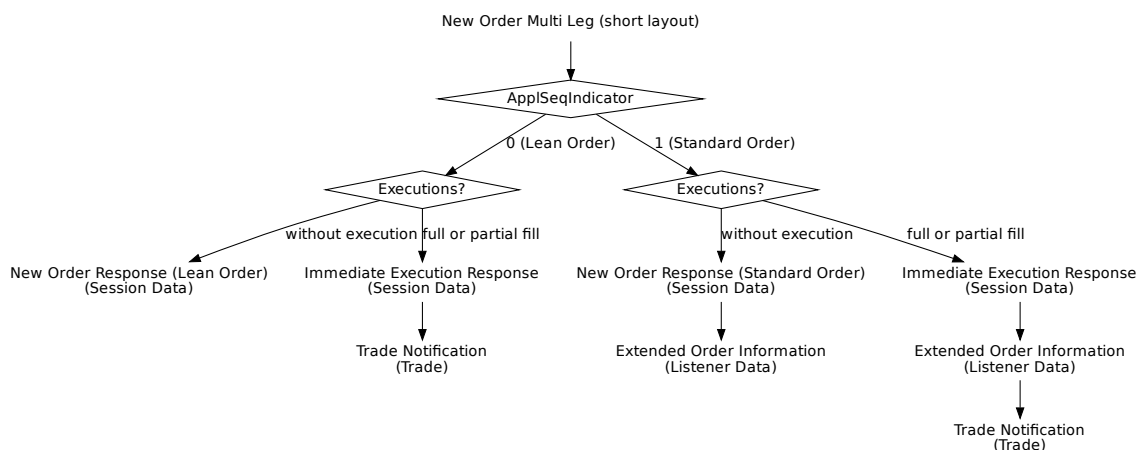
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|--|---|---------------------------|---|--------------------|---|---|
| 59 | TimelnForce | Y | 1 | 123 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 124 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 125 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 126 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|---|---|---|---|---|---|---|--|---|-------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 127 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 128 | Fixed String | <p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p> | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 130 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling- Inst | N | 1 | 150 | Fixed String | <p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition- Account | N | 32 | 151 | Fixed String | <p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|
| 25007 | FreeText1 | N | 12 | 183 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 195 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 207 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 219 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 239 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 259 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | |
| 39040 | Pad4 | U | 4 | 260 | Fixed String | not used | | | | | | |
| <i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 264 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 266 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1" data-bbox="991 1823 1409 1951"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 267 | Fixed String | not used | | | | | | |

6.4 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 |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10129 (NewOrderSingle, MsgType = D) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 44 | Price | Y | 8 | 32 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 40 | Qty | Total Order Quantity. |
| 11 | ClOrdID | Y | 8 | 48 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|-------------------|
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 64 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 72 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 84 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 88 | unsigned int | Identifies an enrichment rule | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 90 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1576 1410 1704"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

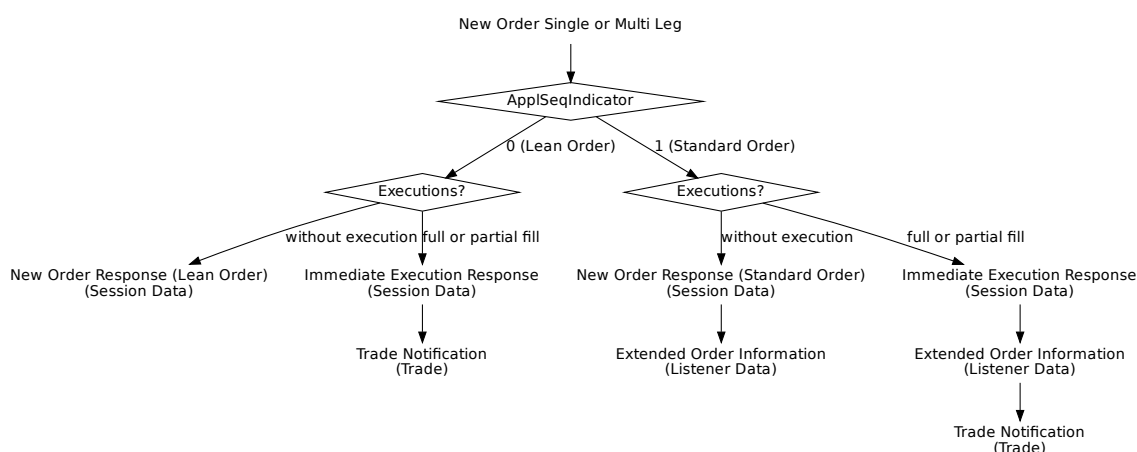
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|----------------------------------|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 91 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 92 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 93 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 94 | unsigned int | <p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---------------------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 95 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 96 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 97 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 98 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 99 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 1724 | OrderOrigination | N | 1 | 100 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 101 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 102 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 103 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 39050 | Pad5 | U | 5 | 123 | Fixed String | not used | | | | | | |

6.5 New Order Single or Multi Leg

The New Order Request message is used by the participant to submit an order add for a Single or Multi Leg instrument. This message is sent to the service "Order and Quote Management".



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10138 (NewOrderSingle, MsgType = D) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 11 | ClOrdID | N | 8 | 24 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 99 | StopPx | N | 8 | 32 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|-------------|
| 20003 | PartyIDClientID | N | 8 | 40 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 56 | unsigned int | Self Match Prevention ID. | | | | | | | | |
| 432 | ExpireDate | N | 4 | 60 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 64 | unsigned int | Marks a certain order to be included in a defined auction. <table border="1" data-bbox="991 1294 1409 1464"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction |
| Value | Description | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 65 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1" data-bbox="991 1709 1409 1879"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | |
| Value | Description | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|--|---|-------------------|---|-----------|---|------------|
| 28703 | ApplSeqIndicator | Y | 1 | 66 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 67 | unsigned int | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 68 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 69 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 70 | unsigned int | MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 71 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 76 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 83 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 1 | Account | N | 2 | 92 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 94 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 126 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 127 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 129 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 2404 | ComplianceText | N | 20 | 130 | 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 | 150 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 162 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 174 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 30011 | FIXCIClientID | N | 20 | 186 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 206 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 226 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1780 1412 1908"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

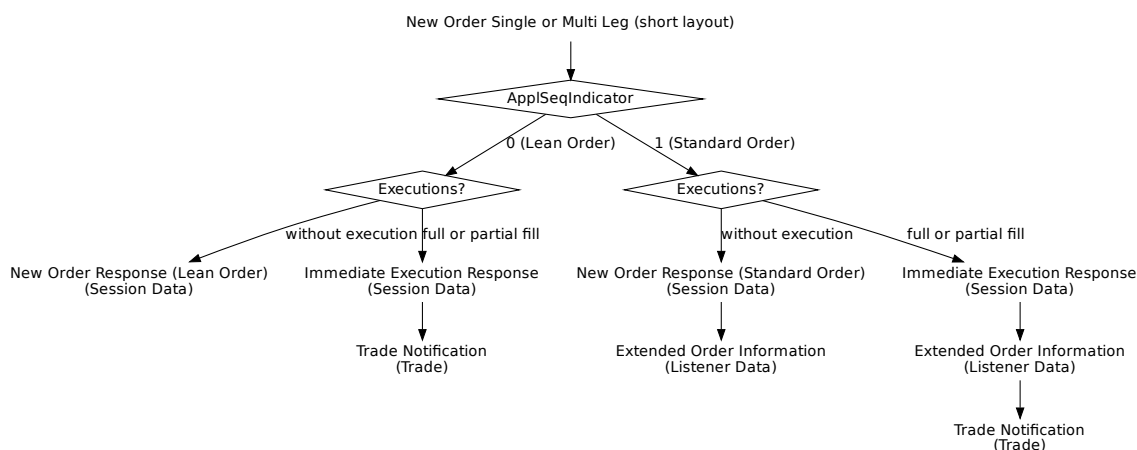
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|---------------------|----|------------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 227 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 228 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 229 | Fixed String | not used | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 232 | unsigned int | <p>MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.</p> | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 240 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|---|-------------------|----|--------------------------|----|----------------------------------|
| 1815 | TradingCapacity | Y | 1 | 241 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 242 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 1 | Simple instrument | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 243 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 244 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 248 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 38 | OrderQty | Y | 8 | 256 | Qty | Total Order Quantity. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 44 | Price | N | 8 | 264 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 272 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|---|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---|---|---|---|---|
| 18 | Execlnst | Y | 1 | 273 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 274 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 275 | Fixed String | not used | | | | | | | | | | | | |
| 30010 | ChecksumCorrection | N | 2 | 276 | unsigned int | | | | | | | | | | | | | |
| 39022 | Pad2_2 | U | 2 | 278 | Fixed String | not used | | | | | | | | | | | | |
| <i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 280 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 282 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 283 | Fixed String | not used | | | | | | | | | | | | |

6.6 New Order Single or Multi Leg (short layout)

This short order message layout is used by the participant to submit an order in a Single or Multi Leg instrument. For more details, please refer to the ETI Manual, chapter Short Order Message Layouts. This message is sent to the service "Order and Quote Management".



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|---|-------------------|---|-----------|
| 20003 | PartyIDClientID | N | 8 | 32 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 40 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 48 | unsigned int | Self Match Prevention ID. | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 52 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 53 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 54 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|----------------------------------|
| 39002 | Pad1_2 | U | 1 | 79 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 80 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | | | | | | | | | | | | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 88 | unsigned int | Identifies an enrichment rule | | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 90 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 91 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|--------------------------------------|---|---|---|---|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 92 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | | | | | |
| 39041 | Pad4_1 | U | 4 | 100 | Fixed String | not used | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 104 | signed int | Instrument identifier. | | | | | | | | | | |
| 38 | OrderQty | Y | 8 | 112 | Qty | Total Order Quantity. | | | | | | | | | | |
| 44 | Price | Y | 8 | 120 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | | | | | |
| 54 | Side | Y | 1 | 128 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 129 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|-----------|---|--|---|---------------------------|---|--------------------|
| 59 | TimelnForce | Y | 1 | 130 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |
| 39001 | Pad1_1 | U | 1 | 131 | Fixed String | not used | | | | | | | | | | |
| 30010 | ChecksumCorrection | N | 2 | 132 | unsigned int | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 134 | Fixed String | not used | | | | | | | | | | |

6.7 New Order Response (Standard Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|--------------------|-----|--------------------|-----|-------------------------------|-----|--------------------|-----|-------------------------------|
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | | | |
| 11 | ClOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 104 | Qty | Remaining quantity of an order. | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | |
| 21009 | TrdRegTSEntryTime | Y | 8 | 120 | UTCTimestamp | The entry timestamp is the time of the creation of the order. | | | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | Y | 8 | 128 | UTCTimestamp | Priority timestamp. | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 136 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | 9 | Suspended | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 137 | char | The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 138 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|--|-------|-----|-----|--------------|--|-------|-------------|---|---|---|--|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 2523 | CrossedIndicator | Y | 1 | 140 | unsigned int | Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 141 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 142 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 143 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 144 | Counter | Number of order events | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 145 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 152 | PriceType | Price level for the order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|
| 1800 | >OrderEventQty | Y | 8 | 160 | Qty | Quantity for the order event. | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 168 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | |
| 1798 | >OrderEventReason | Y | 1 | 172 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 577 1409 667"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event |
| Value | Description | | | | | | | | | |
| 100 | SMP event | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 173 | Fixed String | not used | | | | |

6.8 New Order Response (Lean Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1603"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 56 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | |
| 11 | ClOrdID | N | 8 | 64 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | |
| 48 | SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 17 | ExecID | Y | 8 | 80 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 151 | LeavesQty | Y | 8 | 88 | Qty | Remaining quantity of an order. | | | | | | |
| 84 | CxlQty | Y | 8 | 96 | Qty | Total quantity cancelled for this order. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|---|-----|--|-----|-------------------------------|-----|--------------------|-----|-------------------------------|
| 39 | OrdStatus | Y | 1 | 104 | char | <p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | 9 | Suspended | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 105 | char | <p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 106 | unsigned int | <p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 108 | unsigned int | <p>Indicates SMP involvement.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 109 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 110 | unsigned int | <p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 111 | unsigned int | <p>Indicator for a delayed transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 112 | Counter | Number of order events | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 113 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 120 | PriceType | Price level for the order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 128 | Qty | Quantity for the order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 136 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 140 | unsigned int | <p>Action that caused the event to occur.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39030 | >Pad3 | U | 3 | 141 | Fixed String | not used |

6.9 Immediate Execution Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1518 1410 1603"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Not set if the submitting session is not the owner of the executed order. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1883 1410 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|--------------------|-----|-----------------------|-----|--------------------|-----|--------------------|-----|-------------------|-----|-------------------------------|
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | | | | | |
| 11 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 96 | signed int | Instrument identifier. | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 104 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | |
| 21009 | TrdRegTSEntryTime | N | 8 | 112 | UTCTimestamp | The entry timestamp is the time of the creation of the order. | | | | | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | N | 8 | 120 | UTCTimestamp | Priority timestamp. | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 128 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 136 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 144 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 152 | signed int | Product identifier. | | | | | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 156 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 158 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1391 1409 1727"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 102 | Order modify accepted | 105 | IOC Order accepted | 107 | FOK Order accepted | 181 | Ownership Changed | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 160 | unsigned int | Side of the order. <table border="1" data-bbox="991 1803 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|---|------|
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | |
| 624 | >LegSide | N | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | |
| Value | Description | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | | | |

6.10 Book Order Execution

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

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

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

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

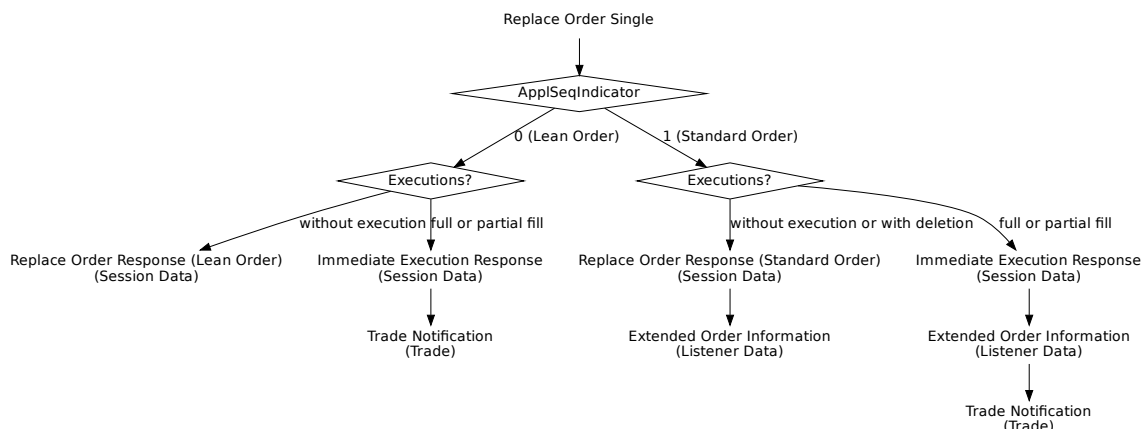
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 141 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 142 | char | <p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 1 | Partially filled | 2 | Filled | 9 | Suspended | 4 | Cancelled | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 143 | char | <p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | F | Trade | 9 | Suspended | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 144 | unsigned int | <p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|--|--|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--|---|----------------------|---|---------------------|---|------------------------|
| 2523 | CrossedIndicator | Y | 1 | 145 | unsigned int | Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 146 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | | | | | |
| 1362 | NoFills | Y | 1 | 166 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 167 | Counter | Number of order events | | | | | | | | | | | | |
| <i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i> | | | | | | | | | | | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 168 | PriceType | Price of Fill. | | | | | | | | | | | | |
| 1365 | >FillQty | Y | 8 | 176 | Qty | Quantity of Fill. | | | | | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 184 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | | | | | |
| 1363 | >FillExecID | Y | 4 | 188 | signed int | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | |
| 1443 | >FillLiquidityInd | N | 1 | 192 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 193 | Fixed String | not used | | | | | | | | | | | | |
| <i><InstrmntLegExecGrp> Cardinality: 0-600, Record counter: NoLegExecs</i> | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | | | | | | | | | | | | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|---|------|
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | |
| 624 | >LegSide | N | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | |
| Value | Description | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | | | |

6.11 Replace Order Single

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancelReplaceRequest, MsgType = G) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 37 | OrderID | N | 8 | 24 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. |
| 11 | ClOrdID | N | 8 | 32 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41 | OrigClOrdID | N | 8 | 40 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------------|-------|-----|-----|--------------|---|
| 44 | Price | N | 8 | 56 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 64 | Qty | Total Order Quantity. |
| 99 | StopPx | N | 8 | 72 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 20003 | PartyIDClientID | N | 8 | 80 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 88 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 96 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 432 | ExpireDate | N | 4 | 104 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. |
| 1300 | MarketSegmentID | Y | 4 | 108 | signed int | Product identifier. |
| 28744 | MatchInstCrossID | N | 4 | 112 | unsigned int | Self Match Prevention ID. |
| 20655 | TargetPartyIDSession-ID | N | 4 | 116 | unsigned int | Session ID. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|------|---|------------|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 120 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 121 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 126 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 133 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 142 | unsigned int | <p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 143 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 12 | Scaled Simple Instrument | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 144 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 145 | unsigned int | <p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|--|---|---------------------------|---|--------------------|---|---|
| 28710 | PriceValidityCheck- Type | Y | 1 | 146 | unsigned int | <p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 147 | unsigned int | <p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute- LiquidityProvision | Y | 1 | 148 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 149 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|--|---|--------------------------------------|---|---|---|---|
| 18 | Execlnst | Y | 1 | 150 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 151 | unsigned int | <p>Marks a certain order to be included in a defined auction.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 152 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 153 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |

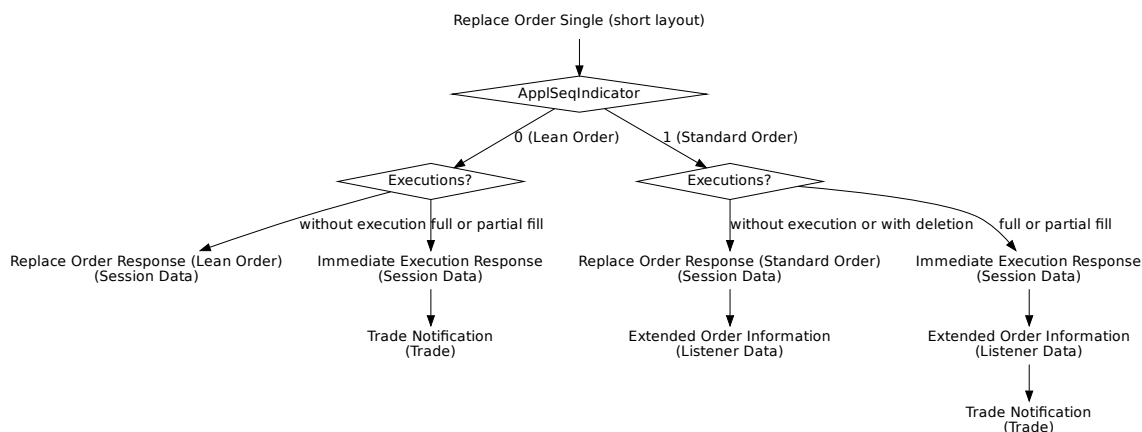
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|-------------------------|----|---|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 154 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 155 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1 | Account | N | 2 | 156 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 158 | Fixed String | <p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | |
| 77 | PositionEffect | Y | 1 | 190 | char | <p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 28743 | OwnershipIndicator | Y | 1 | 191 | unsigned int | <p>Indicator to change the ownership of an order</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table> | Value | Description | 0 | Do not change ownership | 1 | Change ownership to executing party (User ID) |
| Value | Description | | | | | | | | | | | |
| 0 | Do not change ownership | | | | | | | | | | | |
| 1 | Change ownership to executing party (User ID) | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 20075 | PartyIDLocationID | N | 2 | 192 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 194 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 195 | 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 | 215 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 25008 | FreeText2 | N | 12 | 227 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|-----------------------------------|-------|-----|-----|--------------|---|
| 25009 | FreeText3 | N | 12 | 239 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 30011 | FIXCOrdID | N | 20 | 251 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 25241 | PartyEndClient- Identification | N | 20 | 271 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F |
| 39050 | Pad5 | U | 5 | 291 | Fixed String | not used |

6.12 Replace Order Single (short layout)

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 64 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 72 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 30048 | SimpleSecurityID | Y | 4 | 80 | unsigned int | Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 84 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 88 | unsigned int | Identifies an enrichment rule | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 90 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100 (Reject cross on business unit level) | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |
| Value | Description | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | |

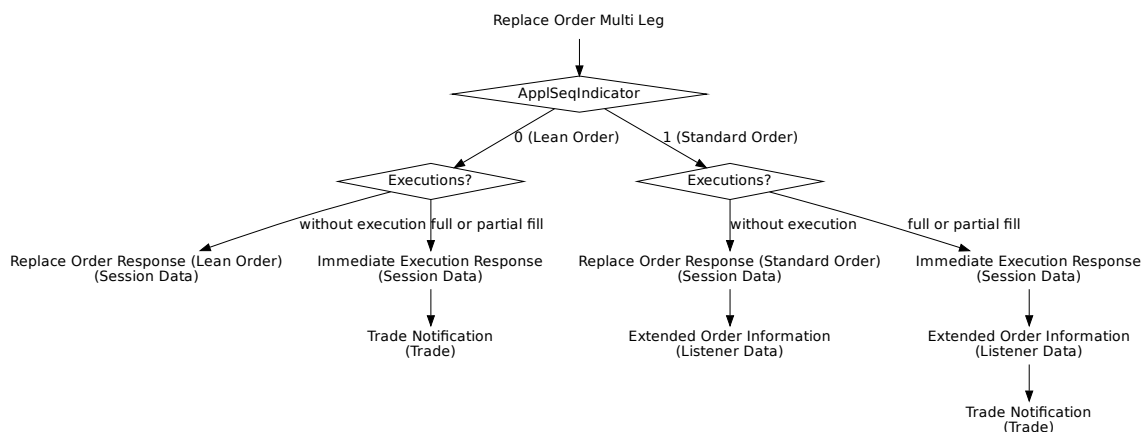
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|---------------------|---|--|---|---------------------------|---|--------------------|
| 54 | Side | Y | 1 | 91 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 92 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 93 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 94 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 95 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|--|---|--------------------------------------|---|---|---|---|
| 28703 | AppSeqIndicator | Y | 1 | 96 | unsigned int | <p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 97 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 98 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 99 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 100 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 101 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 102 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 39060 | Pad6 | U | 6 | 122 | Fixed String | not used | | | | | | |

6.13 Replace Order Multi Leg

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



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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|----------------------------------|
| 28703 | ApplSeqIndicator | Y | 1 | 133 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 134 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 135 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 136 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 137 | unsigned int | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table> | Value | Description | 2 | Limit | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---------------------------|---|--------------------|---|---|
| 28710 | PriceValidityCheck-Type | Y | 1 | 138 | unsigned int | <p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 139 | unsigned int | <p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 140 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 141 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 142 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |

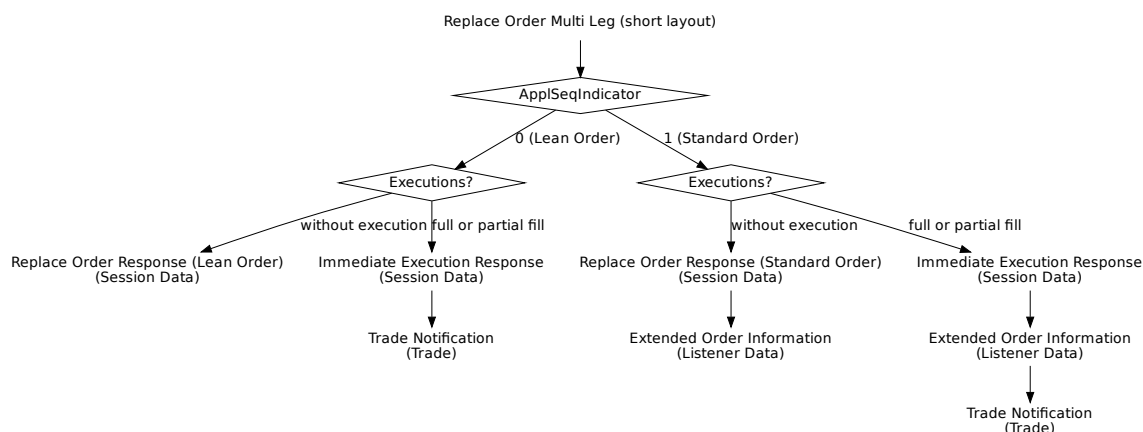
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|--|----|---|---|--------------|
| 1815 | TradingCapacity | Y | 1 | 143 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 28743 | OwnershipIndicator | Y | 1 | 144 | unsigned int | <p>Indicator to change the ownership of an order</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table> | Value | Description | 0 | Do not change ownership | 1 | Change ownership to executing party (User ID) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not change ownership | | | | | | | | | | | | | |
| 1 | Change ownership to executing party (User ID) | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 145 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 146 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 147 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 20075 | PartyIDLocationID | N | 2 | 148 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 150 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 151 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 171 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 203 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|
| 25008 | FreeText2 | N | 12 | 215 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 227 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 239 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 259 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 279 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | |
| <i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 280 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 282 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1" data-bbox="991 1543 1410 1671"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 283 | Fixed String | not used | | | | | | |

6.14 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 |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10130 (OrderCancelReplaceRequest, MsgType = G) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 11 | ClOrdID | N | 8 | 24 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41 | OrigClOrdID | Y | 8 | 32 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. |
| 44 | Price | Y | 8 | 48 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 56 | Qty | Total Order Quantity. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|-------------------|
| 20003 | PartyIDClientID | N | 8 | 64 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 72 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 80 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 92 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 96 | unsigned int | Identifies an enrichment rule | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 98 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1576 1410 1704"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required |
| Value | Description | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | |

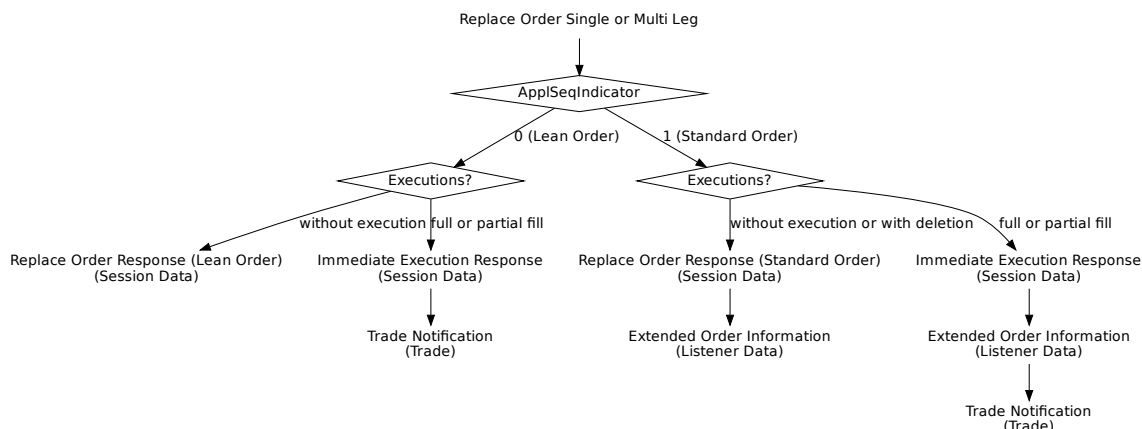
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|----------------------------------|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 99 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 100 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 101 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 102 | unsigned int | <p>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---------------------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 103 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 104 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 105 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 106 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 107 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 1724 | OrderOrigination | N | 1 | 108 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 109 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 110 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 111 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 39050 | Pad5 | U | 5 | 131 | Fixed String | not used | | | | | | |

6.15 Replace Order Single or Multi Leg

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10140 (OrderCancelReplaceRequest, MsgType = G) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 37 | OrderID | N | 8 | 24 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. |
| 11 | ClOrdID | N | 8 | 32 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41 | OrigClOrdID | N | 8 | 40 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|---|----------------------------|---|---|---|-------------|
| 99 | StopPx | N | 8 | 48 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | | | | | |
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 72 | unsigned int | Self Match Prevention ID. | | | | | | | | |
| 432 | ExpireDate | N | 4 | 76 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | | | |
| 20655 | TargetPartyIDSessionID | N | 4 | 80 | unsigned int | Session ID. | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 84 | unsigned int | Marks a certain order to be included in a defined auction. <table border="1" data-bbox="991 1496 1409 1666"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction |
| Value | Description | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | |
| 28743 | OwnershipIndicator | Y | 1 | 85 | unsigned int | Indicator to change the ownership of an order <table border="1" data-bbox="991 1783 1409 1953"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table> | Value | Description | 0 | Do not change ownership | 1 | Change ownership to executing party (User ID) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not change ownership | | | | | | | | | | | | | |
| 1 | Change ownership to executing party (User ID) | | | | | | | | | | | | | |

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

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 25009 | FreeText3 | N | 12 | 194 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 206 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 226 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 246 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 247 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 248 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |

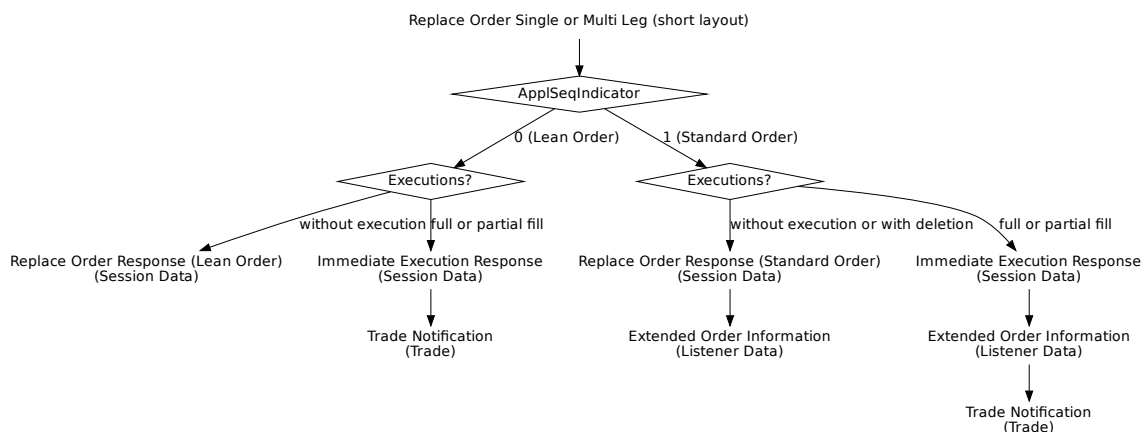
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 256 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 257 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 258 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------------------|-----|--------------------------------------|---|---|---|---|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 259 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 260 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) Must be zero for single leg instruments. | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 261 | Fixed String | not used | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 264 | signed int | Product identifier. | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 268 | Fixed String | not used | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 272 | signed int | Instrument identifier. | | | | | | | | | | |
| 38 | OrderQty | Y | 8 | 280 | Qty | Total Order Quantity. | | | | | | | | | | |
| 44 | Price | N | 8 | 288 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | | | | | |
| 54 | Side | Y | 1 | 296 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 297 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|---|--|-------|-----|-----|--------------|--|-------|-------------|---|-----------|---|--|---|---------------------------|---|--------------------|---|---|
| 59 | TimelnForce | Y | 1 | 298 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 299 | Fixed String | not used | | | | | | | | | | | | |
| 30010 | ChecksumCorrection | N | 2 | 300 | unsigned int | | | | | | | | | | | | | |
| 39023 | Pad2_3 | U | 2 | 302 | Fixed String | not used | | | | | | | | | | | | |
| <i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 304 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | | | | | | | |
| 564 | >LegPositionEffect | Y | 1 | 306 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 307 | Fixed String | not used | | | | | | | | | | | | |

6.16 Replace Order Single or Multi Leg (short layout)

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|---|-------------------|---|-----------|
| 20003 | PartyIDClientID | N | 8 | 40 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 56 | unsigned int | Self Match Prevention ID. | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 60 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 61 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 62 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|----------------------------------|
| 39002 | Pad1_2 | U | 1 | 87 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 88 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | | | | | | | | | | | | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 96 | unsigned int | Identifies an enrichment rule | | | | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 98 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 99 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|--------------------------------------|---|---|---|---|
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 100 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 101 | Fixed String | not used | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 104 | signed int | Product identifier. | | | | | | | | | | |
| 39041 | Pad4_1 | U | 4 | 108 | Fixed String | not used | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 112 | signed int | Instrument identifier. | | | | | | | | | | |
| 38 | OrderQty | Y | 8 | 120 | Qty | Total Order Quantity. | | | | | | | | | | |
| 44 | Price | N | 8 | 128 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | | | | | |
| 54 | Side | Y | 1 | 136 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 18 | ExecInst | Y | 1 | 137 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|-----------|---|--|---|---------------------------|---|--------------------|
| 59 | TimelnForce | Y | 1 | 138 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |
| 39001 | Pad1_1 | U | 1 | 139 | Fixed String | not used | | | | | | | | | | |
| 30010 | ChecksumCorrection | N | 2 | 140 | unsigned int | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 142 | Fixed String | not used | | | | | | | | | | |

6.17 Replace Order Response (Lean Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1603"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 56 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | |
| 11 | ClOrdID | N | 8 | 64 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | |
| 41 | OrigClOrdID | N | 8 | 72 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|--|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 125 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 126 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 127 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 128 | Counter | Number of order events | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 129 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 136 | PriceType | Price level for the order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 144 | Qty | Quantity for the order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 152 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 156 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39030 | >Pad3 | U | 3 | 157 | Fixed String | not used |

6.18 Replace Order Response (Standard Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1476 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Not set if the submitting session is not the owner of the replaced order. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

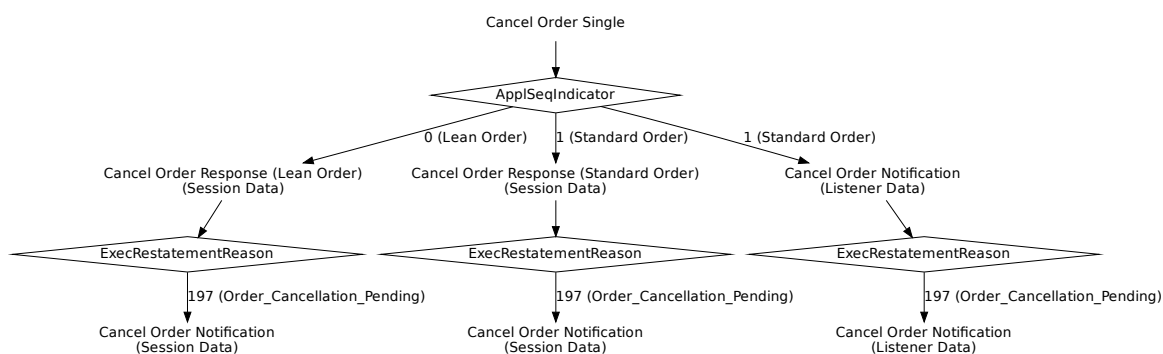
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------|---|------------------|---|-----------|---|-----------|---|-----------|
| 37 | OrderID | Y | 8 | 72 |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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--|----------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------|---|---------------------|---|---------------|
| 1823 | Triggered | Y | 1 | 150 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO |
| Value | Description | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 151 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 152 | Counter | Number of order events | | | | | | | | |
| 39070 | Pad7 | U | 7 | 153 | Fixed String | not used | | | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 160 | PriceType | Price level for the order event. | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 168 | Qty | Quantity for the order event. | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 176 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 180 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | | | |
| Value | Description | | | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 181 | Fixed String | not used | | | | | | | | |

6.19 Cancel Order Single

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



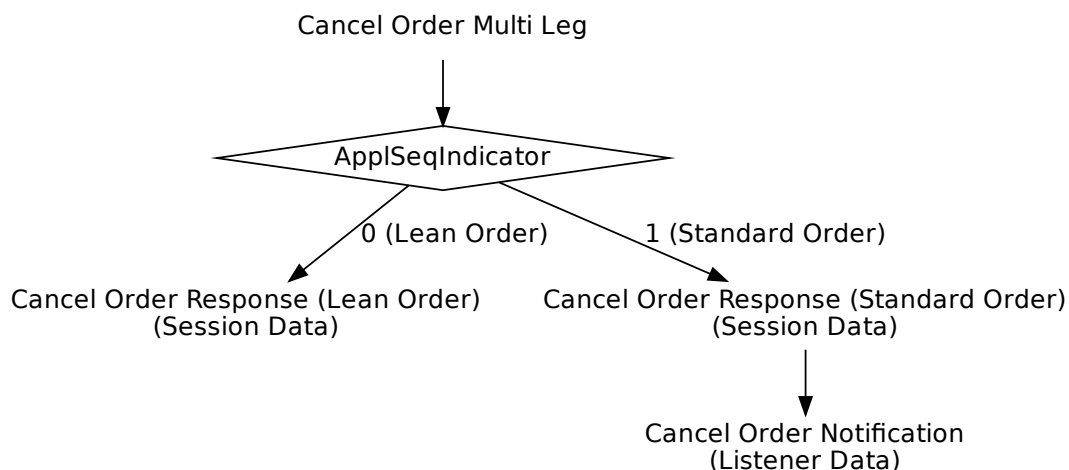
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 56 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 76 | unsigned int | Session ID that entered the order. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 80 | unsigned int | MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 81 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 82 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

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

6.20 Cancel Order Multi Leg

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



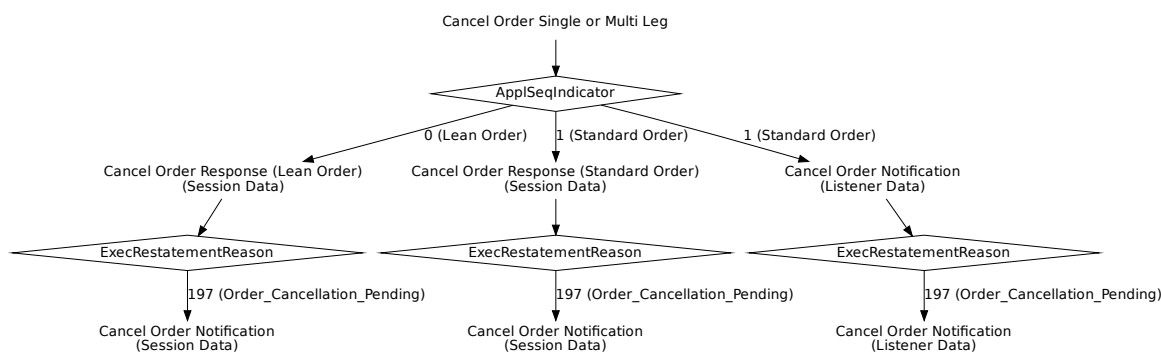
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|----|--|----|----------------------|
| 41 | OrigCLOrdID | N | 8 | 40 | unsigned int | CLOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 56 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 76 | unsigned int | Session ID. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 80 | unsigned int | MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="991 1339 1409 1462"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 81 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1742 1409 1865"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

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

6.21 Cancel Order Single or Multi Leg

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 56 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 76 | unsigned int | Session ID. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 80 | unsigned int | MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 81 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 82 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

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

6.22 Cancel Order Response (Standard Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1476 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Not set if the submitting session is not the owner of the cancelled order. | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1926"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | |

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

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

6.23 Cancel Order Response (Lean Order)

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 56 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | |
| 11 | ClOrdID | N | 8 | 64 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | |
| 41 | OrigClOrdID | N | 8 | 72 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | |
| 17 | ExecID | Y | 8 | 88 | UTCTimestamp | Transaction timestamp. | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|-----|-----------------------|-----|--|---|-----------|
| 14 | CumQty | Y | 8 | 96 | Qty | Cumulated executed quantity of an order. | | | | | | | | |
| 84 | CxlQty | Y | 8 | 104 | Qty | Total quantity cancelled for this order. | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 112 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | |
| 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 114 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion | | |
| Value | Description | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 116 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 117 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 118 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | | | |

6.24 Cancel Order Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|---------------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheaderME> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplID | N | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1518 1412 1646"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1727 1412 1854"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |

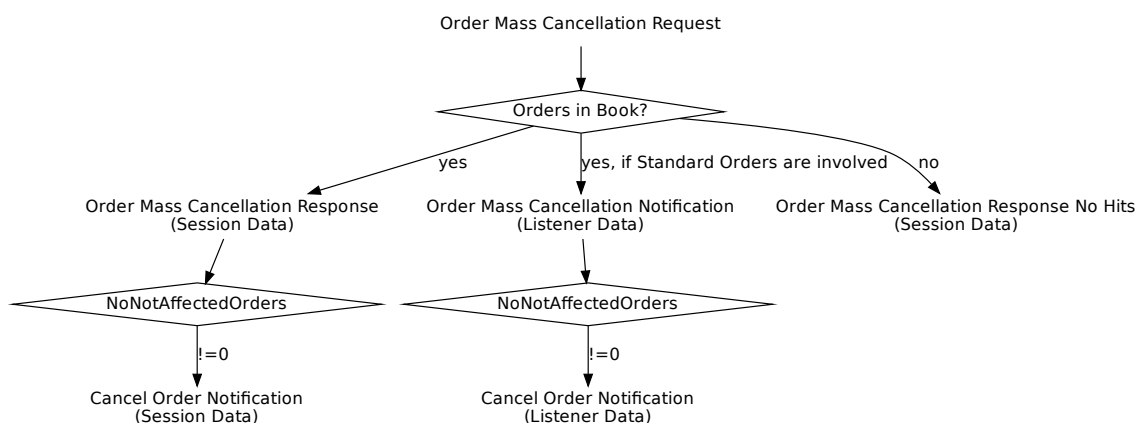
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|----------------------------|--|-------|-----|-----|--------------|---|-------|-------------|-----|-----------------------|-----|-------------------------|-----|------------------------|-----|--|-----|--------------|-----|-------------------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | | | | | | | |
| 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 | CIOrdID | N | 8 | 72 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 80 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 120 | signed int | Product identifier. | | | | | | | | | | | | | | |
| 20036 | PartyIDEntering- Trader | N | 4 | 124 | unsigned int | Entering User ID. | | | | | | | | | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 128 | unsigned int | Session ID. | | | | | | | | | | | | | | |
| 378 | ExecRestatement- Reason | Y | 2 | 132 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> <tr> <td>261</td> <td>Panic Cancel</td> </tr> <tr> <td>302</td> <td>Market Order uncrossing</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 122 | Instrument State Change | 197 | Pending order deletion | 199 | Pending order cancellation processed (end of FREEZE state) | 261 | Panic Cancel | 302 | Market Order uncrossing |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | | | | | | | |
| 199 | Pending order cancellation processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | |
| 261 | Panic Cancel | | | | | | | | | | | | | | | | | | | |
| 302 | Market Order uncrossing | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|--|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 2007 | PartyIDEnteringFirm | N | 1 | 134 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 135 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Cancel (i.e. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 136 | char | The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 137 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| 54 | Side | Y | 1 | 138 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 139 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 159 | Fixed String | not used | | | | | | |

6.25 Order Mass Cancellation Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|---------------------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10120 (Order-MassActionRequest, MsgType = CA) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 48 | SecurityID | N | 8 | 24 | signed int | Instrument identifier. |
| 44 | Price | N | 8 | 32 | PriceType | Price boundary for deletion. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 40 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 60 | unsigned int | Session ID. | | | | | | |
| 20612 | TargetParty-IDExecutingTrader | N | 4 | 64 | unsigned int | Owning User ID. | | | | | | |
| 54 | Side | N | 1 | 68 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 69 | unsigned int | MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 70 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 71 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

6.26 Order Mass Cancellation Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10121 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 28704 | ApplMsgID | Y | 16 | 55 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | |

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

6.27 Order Mass Cancellation Response No Hits

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10124 (Order-MassActionReport, MsgType = BZ) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1469 1409 1559"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

6.28 Order Mass Cancellation Notification

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|---------------|------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|---------------------|---|-----------|---|-------------------------|---|------------------------|---|-------------------------|---|-----------------------|-----|--------------------------|-----|----------------------|-----|--------------------------|
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |
| <MessageBody> | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | N | 8 | 72 | signed int | 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 | TargetPartyIDExecutingTrader | 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. | | | | | | | | | | | | | | | | | | | | | | |
| 28782 | NoAffectedOrderRequests | Y | 2 | 106 | Counter | Number of affected order transactions | | | | | | | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 108 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28721 | MassActionReason | Y | 1 | 109 | unsigned int | Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </tbody> </table> | Value | Description | 0 | No special reason | 1 | Trading was stopped | 2 | Emergency | 3 | Market Maker Protection | 6 | Session loss or logout | 7 | Duplicate Session Login | 8 | Clearing Risk Control | 100 | Internal connection loss | 107 | Instrument Suspended | 117 | Member has been disabled |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No special reason | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trading was stopped | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Emergency | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Market Maker Protection | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Session loss or logout | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Duplicate Session Login | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Clearing Risk Control | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Internal connection loss | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Instrument Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 117 | Member has been disabled | | | | | | | | | | | | | | | | | | | | | | | | | | | |

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

6.29 Extended Order Information

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Only set for Listener Data. | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1435 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1646 1409 1774"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <MessageBody> | | | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 64 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | |
| 11 | ClOrdID | N | 8 | 72 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | |
| 41 | OrigClOrdID | N | 8 | 80 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. | | | | | | |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 21009 | TrdRegTSEntryTime | Y | 8 | 104 | UTCTimestamp | The entry timestamp is the time of the creation of the order. | | | | | | |
| 21008 | TrdRegTSPriority | Y | 8 | 112 | UTCTimestamp | Priority timestamp. | | | | | | |
| 44 | Price | N | 8 | 120 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | |
| 151 | LeavesQty | Y | 8 | 128 | Qty | Remaining quantity of an order. | | | | | | |
| 14 | CumQty | Y | 8 | 136 | Qty | Cumulated executed quantity of an order. | | | | | | |
| 84 | CxlQty | Y | 8 | 144 | Qty | Total quantity cancelled for this order. | | | | | | |
| 38 | OrderQty | Y | 8 | 152 | Qty | Total Order Quantity. | | | | | | |
| 99 | StopPx | N | 8 | 160 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 168 | signed int | Product identifier. | | | | | | |
| 2424 | MassOrderReportID | N | 4 | 172 | unsigned int | Mass order response identifier generated by the exchange | | | | | | |
| 432 | ExpireDate | N | 4 | 176 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 180 | unsigned int | Self Match Prevention ID. | | | | | | |
| 20059 | PartyIDExecutingUnit | N | 4 | 184 | unsigned int | Business Unit ID. | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 188 | unsigned int | Session ID. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|
| 20012 | PartyIDExecuting- Trader | N | 4 | 192 | unsigned int | Owning User ID. | | | | | | |
| 20036 | PartyIDEntering- Trader | N | 4 | 196 | unsigned int | Entering User ID. | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 200 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | |
| 378 | ExecRestatement- Reason | Y | 2 | 202 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. Valid values are listed after this table. | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 204 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision |
| Value | Description | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | |
| 2964 | SelfMatchPrevention- Instruction | N | 1 | 205 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |
| Value | Description | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--------------------------------------|---|---|---|---|
| 18 | ExecInst | N | 1 | 213 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 214 | unsigned int | Marks a certain order to be included in a defined auction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | N | 1 | 215 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 216 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 218 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 250 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 251 | 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 | 256 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 263 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 272 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 274 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 275 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 295 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---|--|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--|---|---------------|
| 25008 | FreeText2 | N | 12 | 307 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 25009 | FreeText3 | N | 12 | 319 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 331 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | |
| 1362 | NoFills | Y | 1 | 351 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 352 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 353 | Counter | Number of order events | | | | | | | | |
| 1823 | Triggered | Y | 1 | 354 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO |
| Value | Description | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 355 | unsigned int | Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 356 | Fixed String | not used | | | | | | | | |
| <i><LegOrdGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 360 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--|------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|-------------------|---|---------|---|----------------------|---|---------------------|---|------------------------|
| 564 | >LegPositionEffect | Y | 1 | 362 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | |
| 39050 | >Pad5 | U | 5 | 363 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i> | | | | | | | | | | | | | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 0 | PriceType | Price of Fill. | | | | | | | | | | | | | | |
| 1365 | >FillQty | N | 8 | 8 | Qty | Quantity of Fill. | | | | | | | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | | | | | | | |
| 1363 | >FillExecID | Y | 4 | 20 | signed int | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | | | |
| 1443 | >FillLiquidityInd | N | 1 | 24 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 25 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><InstrmntLegExecGrp> Cardinality: 0-600, Record counter: NoLegExecs</i> | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | | | | | | | | | | | | | | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | | | | | | | | | | | | | | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|---|------|
| 624 | >LegSide | N | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |
| <i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i> | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | |
| Value | Description | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | | | |

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

| Valid Value | Description |
|-------------|--|
| 1 | Order book restatement |
| 101 | Order add accepted |
| 102 | Order modify accepted |
| 103 | Order delete accepted |
| 105 | IOC Order accepted |
| 107 | FOK Order accepted |
| 122 | Instrument State Change |
| 108 | Book Order executed |
| 135 | Market Order triggered and executed |
| 149 | Closing Auction Order has been activated |
| 150 | Closing Auction Order has been inactivated |
| 151 | Opening Auction Order has been activated |
| 152 | Opening Auction Order has been inactivated |
| 153 | Any Auction Order has been activated |
| 154 | Any Auction Order has been inactivated |

| | |
|-----|--|
| 164 | One-cancels-the-other Order has been triggered |
| 172 | Stop Order has been triggered |
| 212 | Book or Cancel Order accepted |
| 197 | Pending order deletion |
| 199 | Pending order cancellation processed (end of FREEZE state) |
| 181 | Ownership Changed |
| 114 | Order has been changed to IOC |
| 117 | Member has been disabled |
| 340 | CLIP execution after improvement period |
| 343 | CLIP Request deleted by arrangement time out |
| 344 | CLIP Request deleted by arrangement validation |
| 346 | Cross order added |
| 347 | Cross order cancelled |

6.30 Mass Order

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|---------------------------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10115 (Mass-Order, MsgType = DJ) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 2423 | MassOrderRequestID | N | 8 | 24 | unsigned int | Customer defined mass order identifier |
| 20003 | PartyIDClientID | N | 8 | 32 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 40 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|------------------------|---|-----------|
| 20096 | PartyIDTakeUp- TradingFirm | N | 5 | 56 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 20013 | PartyIDOrder- OriginationFirm | N | 7 | 61 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 68 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 28710 | PriceValidityCheck- Type | Y | 1 | 77 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 78 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 23002 | OrderAttribute- LiquidityProvision | Y | 1 | 79 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 23003 | OrderAttributeRisk- Reduction | N | 1 | 80 | unsigned int | MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | | | |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| 2404 | ComplianceText | N | 20 | 124 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 25007 | FreeText1 | N | 12 | 144 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 156 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 168 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 180 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 2428 | NoOrderEntries | Y | 1 | 200 | Counter | Number of order entries | | | | | | |
| 39070 | Pad7 | U | 7 | 201 | Fixed String | not used | | | | | | |
| <i><OrderEntryGrp> Cardinality: 2-12, Record counter: NoOrderEntries</i> | | | | | | | | | | | | |
| 44 | >Price | Y | 8 | 208 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | |
| 38 | >OrderQty | Y | 8 | 216 | Qty | Total Order Quantity. | | | | | | |
| 1300 | >MarketSegmentID | Y | 4 | 224 | signed int | Product identifier. | | | | | | |
| 39040 | >Pad4 | U | 4 | 228 | Fixed String | not used | | | | | | |
| 48 | >SecurityID | Y | 8 | 232 | signed int | Instrument identifier. | | | | | | |
| 54 | >Side | Y | 1 | 240 | unsigned int | Side of the order. <table border="1" data-bbox="991 1942 1412 2069"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

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

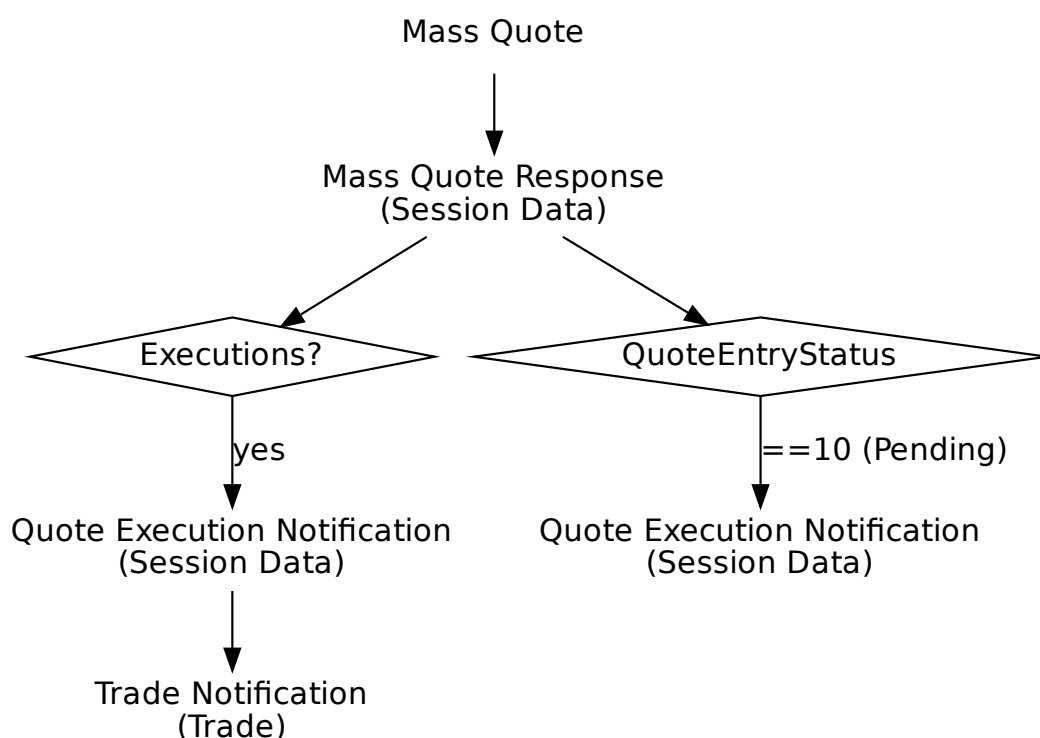
6.31 Mass Order Ack

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10116 (Mass-OrderAck, MsgType = DK) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1384 1409 1473"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 2423 | MassOrderRequestID | N | 8 | 56 | unsigned int | Customer defined mass order identifier | | | | |
| 2424 | MassOrderReportID | Y | 4 | 64 | unsigned int | Mass order response identifier generated by the exchange | | | | |
| 39040 | Pad4 | U | 4 | 68 | Fixed String | not used | | | | |

7 Quote Handling

7.1 Mass Quote

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---------------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|-----------|
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | | | |
| <MessageBody> | | | | | | | | | | | | | | |
| 117 | QuoteID | Y | 8 | 24 | unsigned int | Customer defined mass quote identifier. | | | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 32 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 40 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 52 | unsigned int | Self Match Prevention ID. | | | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 56 | unsigned int | Identifies an enrichment rule | | | | | | | | |
| 2964 | SelfMatchPrevention-Instruction | N | 1 | 58 | unsigned int | Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level) <table border="1" data-bbox="991 1429 1409 1592"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | |
| Value | Description | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 59 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="991 1794 1409 1957"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|---|----|------------------------|-----|----------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 60 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 28723 | QuoteSizeType | Y | 1 | 61 | unsigned int | Identifies the quoting model. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Total Size (Quote Modification)</td> </tr> <tr> <td>2</td> <td>Open Size(Quote Entry)</td> </tr> </tbody> </table> | Value | Description | 1 | Total Size (Quote Modification) | 2 | Open Size(Quote Entry) | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Total Size (Quote Modification) | | | | | | | | | | | | | |
| 2 | Open Size(Quote Entry) | | | | | | | | | | | | | |
| 537 | QuoteType | Y | 1 | 62 | unsigned int | Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> <tr> <td>100</td> <td>Tradeable(BOC)</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | 1 | Tradeable | 100 | Tradeable(BOC) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | | | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | | | |
| 100 | Tradeable(BOC) | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 63 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |
| 295 | NoQuoteEntries | Y | 1 | 64 | Counter | The number of quote entries for a Mass Quote. | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 65 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 66 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39050 | Pad5 | U | 5 | 67 | Fixed String | not used | | | | | | |
| <i><QuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries</i> | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 132 | >BidPx | N | 8 | 80 | PriceType | Bid price/rate. | | | | | | |
| 134 | >BidSize | N | 8 | 88 | Qty | Quantity of bid. | | | | | | |
| 133 | >OfferPx | N | 8 | 96 | PriceType | Offer price/rate. | | | | | | |
| 135 | >OfferSize | N | 8 | 104 | Qty | Quantity of offer. | | | | | | |

7.2 Mass Quote Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|--|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1554 1409 1641"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 117 | QuoteID | Y | 8 | 56 | unsigned int | Customer defined mass quote identifier. | | | | |
| 693 | QuoteResponseID | Y | 8 | 64 | UTCTimestamp | Mass quote response identifier generated by the exchange. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | |
| 28789 | NoQuoteSideEntries | Y | 1 | 76 | Counter | Number of quote sides | | | | |
| 39030 | Pad3 | U | 3 | 77 | Fixed String | not used | | | | |
| <i><QuoteEntryAckGrp> Cardinality: 0-200, Record counter: NoQuoteSideEntries</i> | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | |

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

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

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

| | |
|-----|--|
| 127 | Invalid quote spread |
| 128 | Book-or-Cancel quote type |
| 131 | Instrument state does not allow processing |
| 134 | Invalid quote type |
| 143 | Trading indication running for trader |
| 144 | On-Book trading disabled for instrument type |
| 147 | Liquidity provider protection bid side cancelled |
| 148 | Liquidity provider protection ask side cancelled |
| 155 | Quote entry outside quoting period not allowed |
| 156 | Match price resulting from entry of the matching quote is not a valid price step |
| 161 | Quantity exceeds transaction size limit |
| 163 | Too many orders and quotes in order book |
| 166 | Contract cannot be traded due to insufficient eligibility |
| 167 | the VF underlying price timed out, rejection of quote |
| 168 | the BU is suspended due to an ARP level 3 soft breach |
| 169 | incoming quote pair rejected due to no clearing product assignment |
| * | More values |

7.3 Quote Execution Notification

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

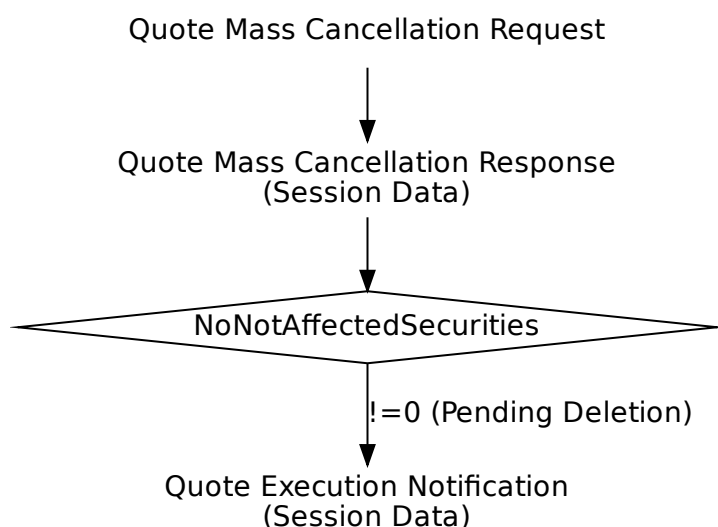
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned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

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

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

7.4 Quote Mass Cancellation Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 24 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 32 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 44 | unsigned int | Session ID. | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 48 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1301 1409 1429"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 49 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1630 1409 1758"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used | | | | | | |

7.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10409 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | Y | 2 | 64 | Counter | Number of NotAffectedSecurities repeating group instances. | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |
| <i><NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities</i> | | | | | | | | | | | | |
| 28702 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation is pending. | | | | | | |

7.6 Quote Mass Cancellation Notification

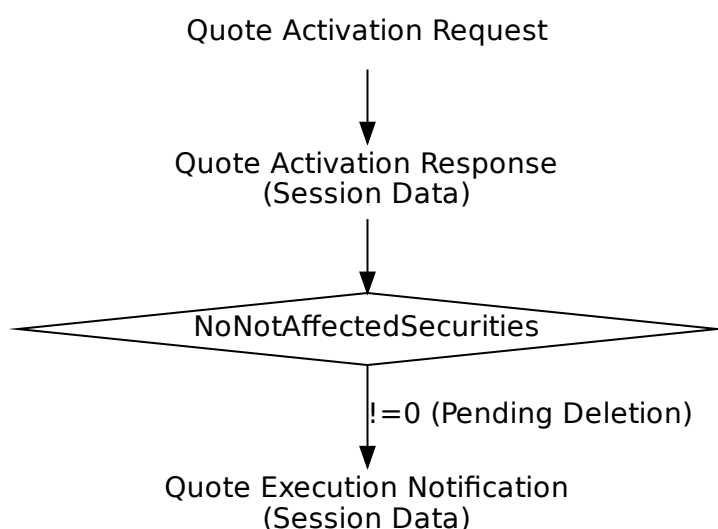
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

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

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

7.7 Quote Activation Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|----------------|----|--------------------------------|---|---------------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 24 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 32 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | | | |
| 20655 | TargetPartyIDSession-ID | Y | 4 | 44 | unsigned int | Session ID. | | | | | | | | |
| 1373 | MassActionType | Y | 1 | 48 | unsigned int | Specifies the type of action requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> <tr> <td>3</td> <td>Suspend and delete Quotes</td> </tr> </tbody> </table> | Value | Description | 1 | Suspend quotes | 2 | Release quotes from suspension | 3 | Suspend and delete Quotes |
| Value | Description | | | | | | | | | | | | | |
| 1 | Suspend quotes | | | | | | | | | | | | | |
| 2 | Release quotes from suspension | | | | | | | | | | | | | |
| 3 | Suspend and delete Quotes | | | | | | | | | | | | | |
| 28768 | MassActionSubType | N | 1 | 49 | unsigned int | Restriction for MassActionType(1373) = Release_quotes(2) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Book or cancel</td> </tr> </tbody> </table> | Value | Description | 1 | Book or cancel | | | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Book or cancel | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 50 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |

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

7.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10404 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1568"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | Y | 2 | 64 | Counter | Number of NotAffectedSecurities repeating group instances. | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |
| <i><NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities</i> | | | | | | | | | | | | |
| 28702 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation or activation is pending. | | | | | | |

7.9 Quote Activation Notification

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

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

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

7.10 Inquire Market Maker Parameters

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

Inquire Market Maker Parameters



Inquire Market Maker Parameters Response
 (Session Data)

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

7.11 Inquire Market Maker Parameters Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|--|-----------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10306 (MMPParameterResponse, MsgType = U18) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 28717 | MMPParameterReport-ID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. | | | | |
| 28705 | NoMMPParameters | Y | 1 | 68 | Counter | Number of MMPParameters repeating group instances. | | | | |
| 39030 | Pad3 | U | 3 | 69 | Fixed String | not used | | | | |
| <i><MMPParameterGrp> Cardinality: 0-9, Record counter: NoMMPParameters</i> | | | | | | | | | | |
| 1629 | >ExposureDuration | Y | 8 | 72 | signed int | Participant defined time frame (in milliseconds) the risk protection parameters should be counted. | | | | |

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

7.12 Market Maker Parameter Definition

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

Market Maker Parameter Definition



Market Maker Parameter Definition Response (Session Data)

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

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

7.13 Market Maker Parameter Definition Response

This message confirms a Market Maker Parameter Definition request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10304 (Request-Acknowledge, MsgType = U1) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 17 | ExecID | N | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

8 Strategy Creation

8.1 Create Strategy

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10301 (Security-DefinitionRequest, MsgType = c) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. |
| 762 | SecuritySubType | N | 4 | 28 | signed int | Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle |
| 28907 | QuantityScalingFactor | N | 2 | 32 | unsigned int | Quantity Scaling Factor for Scaled Instruments |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|---|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------------|---|--------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 34 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 35 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | | | | | | | | | | | | | | | | | | | |
| 1377 | MultilegModel | N | 1 | 36 | unsigned int | <p>Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table> | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Predefined Multileg Security | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | User-defined Multileg Security | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 37 | Fixed String | <p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | |
| <i><InstrmtLegGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 64 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | N | 8 | 72 | PriceType | Strategy leg underlying price | | | | | | | | | | | | | | | | | | | | | | | | |
| 600 | >LegSymbol | N | 4 | 80 | signed int | Product identifier of the leg security | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|----------------|
| 623 | >LegRatioQty | Y | 4 | 84 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | |
| 624 | >LegSide | Y | 1 | 88 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 89 | unsigned int | Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 90 | Fixed String | not used | | | | | | |

8.2 Create Strategy Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10302 (Security-Definition, MsgType = d) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 1148 | LowLimitPrice | N | 8 | 56 | PriceType | Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------------|---|---------------------------------|
| 1149 | HighLimitPrice | N | 8 | 64 | PriceType | Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected | | | | | | |
| 48 | SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 779 | LastUpdateTime | Y | 8 | 80 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | |
| 322 | SecurityResponseID | Y | 8 | 88 | UTCTimestamp | Identifier for the Security Definition message. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | |
| 28614 | NumberOfSecurities | Y | 4 | 100 | signed int | Number of strategies that have been created per session, product, instrument type and business day. | | | | | | |
| 762 | SecuritySubType | N | 4 | 104 | signed int | Sub-type qualification/identification of the SecurityType | | | | | | |
| 28907 | QuantityScalingFactor | N | 2 | 108 | unsigned int | Quantity Scaling Factor for Scaled Instruments | | | | | | |
| 1377 | MultilegModel | Y | 1 | 110 | unsigned int | Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. <table border="1" data-bbox="991 1227 1409 1395"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table> | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security |
| Value | Description | | | | | | | | | | | |
| 0 | Predefined Multileg Security | | | | | | | | | | | |
| 1 | User-defined Multileg Security | | | | | | | | | | | |
| 1144 | ImpliedMarketIndicator | Y | 1 | 111 | 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. <table border="1" data-bbox="991 1827 1409 1995"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not implied</td> </tr> <tr> <td>3</td> <td>Both Implied-in and Implied-out</td> </tr> </tbody> </table> | Value | Description | 0 | Not implied | 3 | Both Implied-in and Implied-out |
| Value | Description | | | | | | | | | | | |
| 0 | Not implied | | | | | | | | | | | |
| 3 | Both Implied-in and Implied-out | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|---|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | Y | 1 | 112 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28555 | NoLegOnbooks | Y | 1 | 113 | Counter | Number of InstrumentLeg repeating group instances. (only for on-book trades) | | | | | | | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 114 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | |
| <i><InstrmtLegGrp> Cardinality: 0-144, Record counter: NoLegOnbooks</i> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 120 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | N | 8 | 128 | PriceType | Strategy leg underlying price | | | | | | | | | | | | | | | | | | | | | | | | |
| 600 | >LegSymbol | N | 4 | 136 | signed int | Product identifier of the leg security | | | | | | | | | | | | | | | | | | | | | | | | |
| 623 | >LegRatioQty | Y | 4 | 140 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | | | | | | | | | | | | | | | | | | | |
| 624 | >LegSide | Y | 1 | 144 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 145 | unsigned int | Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 146 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | |

9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

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

Create Flexible Instrument Request



Create Flexible Instrument Response
(Session Data)

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|---------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|---------------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10309 (Security-DefinitionRequest, MsgType = c) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 202 | StrikePrice | N | 8 | 24 | PriceType | Strike Price for an Option. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. | | | | | | |
| 541 | MaturityDate | N | 4 | 36 | LocalMktDate | Date of maturity. | | | | | | |
| 30866 | ContractDate | N | 4 | 40 | LocalMktDate | Business date to identify an instrument | | | | | | |
| 1193 | SettlMethod | Y | 1 | 44 | char | Settlement method for a contract or instrument. <table border="1" data-bbox="991 1877 1412 2004"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Cash Settlement</td> </tr> <tr> <td>P</td> <td>Physical Settlement</td> </tr> </tbody> </table> | Value | Description | C | Cash Settlement | P | Physical Settlement |
| Value | Description | | | | | | | | | | | |
| C | Cash Settlement | | | | | | | | | | | |
| P | Physical Settlement | | | | | | | | | | | |
| 206 | OptAttribute | N | 1 | 45 | unsigned int | Version of option contract. | | | | | | |

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

9.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10310 (Security-Definition, MsgType = d) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 322 | SecurityResponseID | Y | 8 | 56 | UTCTimestamp | Identifier for the Security Definition message. | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | |
| 202 | StrikePrice | N | 8 | 72 | PriceType | Strike Price for an Option. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | |
| 541 | MaturityDate | N | 4 | 84 | LocalMktDate | Date of maturity. | | | | |
| 30866 | ContractDate | N | 4 | 88 | LocalMktDate | Business date to identify an instrument | | | | |

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

10 Scaled Simple Instrument Creation

10.1 Create Scaled Simple Instrument Request

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------------|---|--------------------------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10327 (Security-DefinitionRequest, MsgType = c) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | foo | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1650 | RelatedSecurityID | Y | 8 | 24 | signed int | Instrument identifier of the original T7 strategy. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. | | | | | | |
| 28907 | QuantityScalingFactor | Y | 2 | 36 | unsigned int | Quantity Scaling Factor for Scaled Instruments | | | | | | |
| 1377 | MultilegModel | N | 1 | 38 | unsigned int | Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. <table border="1" data-bbox="991 1413 1409 1581"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table> | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security |
| Value | Description | | | | | | | | | | | |
| 0 | Predefined Multileg Security | | | | | | | | | | | |
| 1 | User-defined Multileg Security | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 39 | Fixed String | not used | | | | | | |

10.2 Create Scaled Simple Instrument Response

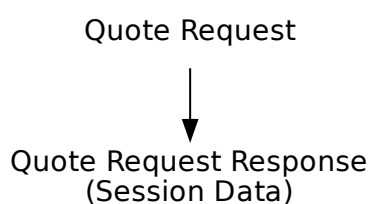
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10328 (Security-Definition, MsgType = d) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1391 1409 1480"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 1650 | RelatedSecurityID | Y | 8 | 56 | signed int | Instrument identifier of the original T7 strategy. | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | |
| 779 | LastUpdateTime | Y | 8 | 72 | UTCTimestamp | Creation timestamp of the strategy. | | | | |
| 322 | SecurityResponseID | Y | 8 | 80 | UTCTimestamp | Identifier for the Security Definition message. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | |
| 28907 | QuantityScalingFactor | Y | 2 | 92 | unsigned int | Quantity Scaling Factor for Scaled Instruments | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|------------------------------|---|---------------------------------|
| 1377 | MultilegModel | Y | 1 | 94 | unsigned int | <p>Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table> | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security |
| Value | Description | | | | | | | | | | | |
| 0 | Predefined Multileg Security | | | | | | | | | | | |
| 1 | User-defined Multileg Security | | | | | | | | | | | |
| 1144 | ImpliedMarketIndicator | Y | 1 | 95 | unsigned int | <p>Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument. Commonly used in listed derivatives.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not implied</td> </tr> <tr> <td>3</td> <td>Both Implied-in and Implied-out</td> </tr> </tbody> </table> | Value | Description | 0 | Not implied | 3 | Both Implied-in and Implied-out |
| Value | Description | | | | | | | | | | | |
| 0 | Not implied | | | | | | | | | | | |
| 3 | Both Implied-in and Implied-out | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 96 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> </tbody> </table> | Value | Description | 12 | Scaled Simple Instrument | | |
| Value | Description | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 97 | Fixed String | not used | | | | | | |

11 Quote and Cross Request

11.1 Quote Request

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



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

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

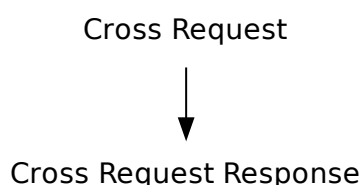
11.2 Quote Request Response

This message confirms a Quote Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10402 (Request-Acknowledge, MsgType = U1) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

11.3 Cross Request

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



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

11.4 Cross Request Response

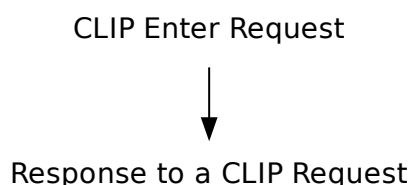
This message confirms a Cross Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10119 (Request-Acknowledge, MsgType = U1) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1440 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

12 CLIP Trading

12.1 CLIP Enter Request

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



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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--|-----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|----------|---|-----------|
| 28710 | PriceValidityCheck- Type | N | 1 | 68 | unsigned int | Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). Mandatory for CrossRequestType(28771) = 1(Cross Announcement) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Optional | 2 | Mandatory |
| Value | Description | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | |
| 1 | Optional | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | N | 1 | 69 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. Mandatory for CrossRequestType(28771) = 1(Cross Announcement) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 22417 | RootPartyContraFirm | N | 5 | 70 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22437 | RootPartyContra- Trader | N | 6 | 75 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 39070 | Pad7 | U | 7 | 81 | Fixed String | not used | | | | | | | | |
| <i><CrossRequestSideGrp> Cardinality: 1-2, Record counter: NoSides</i> | | | | | | | | | | | | | | |
| 20003 | >PartyIDClientID | N | 8 | 88 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------|---|--------------------|
| 20122 | >PartyIdInvestment-DecisionMaker | N | 8 | 96 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | >ExecutingTrader | N | 8 | 104 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 28773 | >MaximumPrice | N | 8 | 112 | PriceType | Maximum Price Only applicable for CrossRequestType(28771) = 2(Liquidity Improvement Cross) | | | | | | |
| 28744 | >MatchInstCrossID | N | 4 | 120 | unsigned int | Only applicable for CrossRequestType(28771) = 1(Cross Announcement) | | | | | | |
| 979 | >InputSource | N | 1 | 124 | unsigned int | Role on/for a message Only applicable for CrossRequestType(28771) = 2(Liquidity Improvement Cross) | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table> | Value | Description | 1 | Client Broker | 2 | Proprietary Broker |
| Value | Description | | | | | | | | | | | |
| 1 | Client Broker | | | | | | | | | | | |
| 2 | Proprietary Broker | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 125 | unsigned int | Side of the order. | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|--------------|
| 2964 | >SelfMatch-PreventionInstruction | N | 1 | 126 | unsigned int | <p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Only applicable for CrossRequestType(28771) = 1(Cross Announcement)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table> | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level | | |
| Value | Description | | | | | | | | | | | | | |
| 100 | Reject cross on business unit level | | | | | | | | | | | | | |
| 101 | Reject cross on market level | | | | | | | | | | | | | |
| 1815 | >TradingCapacity | Y | 1 | 127 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 25124 | >ExecutingTrader-Qualifier | Y | 1 | 128 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 23002 | >OrderAttribute-LiquidityProvision | Y | 1 | 129 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 130 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 131 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 132 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 77 | >PositionEffect | N | 1 | 133 | char | <p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 1031 | >CustOrderHandling-Inst | N | 1 | 134 | Fixed String | <p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 1 | >Account | N | 2 | 135 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | | | | | | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 137 | Fixed String | <p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | | | | | | | | | | | |
| 25007 | >FreeText1 | N | 12 | 169 | Fixed String | <p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 25008 | >FreeText2 | N | 12 | 181 | Fixed String | <p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|---|--------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------|---|--------------------|---|----------|---|-----------|
| 25009 | >FreeText3 | N | 12 | 193 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 205 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 212 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 221 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 28774 | >SideComplianceText | N | 20 | 226 | Fixed String | Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 246 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | |
| 25241 | >PartyEndClient-Identification | N | 20 | 248 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | | | | | |
| 39040 | >Pad4 | U | 4 | 268 | Fixed String | not used | | | | | | | | | | |
| <i><SideCrossLegGrp> Cardinality: 0 - 40, Record counter: NoCrossLegs</i> | | | | | | | | | | | | | | | | |
| 25153 | >LegInputSource | Y | 1 | 0 | unsigned int | Role on/for a message - Client Broker(1) and Proprietary Broker(2) for CrossRequestType(28771) = 2(Liquidity Improvement Cross); Buy side(3) and Sell side(4) for CrossRequestType(28771) = 1(Cross Announcement) <table border="1" data-bbox="991 1585 1412 1798"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> <tr> <td>3</td> <td>Buy side</td> </tr> <tr> <td>4</td> <td>Sell side</td> </tr> </tbody> </table> | Value | Description | 1 | Client Broker | 2 | Proprietary Broker | 3 | Buy side | 4 | Sell side |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Client Broker | | | | | | | | | | | | | | | |
| 2 | Proprietary Broker | | | | | | | | | | | | | | | |
| 3 | Buy side | | | | | | | | | | | | | | | |
| 4 | Sell side | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------|
| 564 | >LegPositionEffect | Y | 1 | 1 | char | Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 2680 | >LegAccount | N | 2 | 2 | Fixed String | Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50 | | | | | | |
| 39040 | >Pad4 | U | 4 | 4 | Fixed String | not used | | | | | | |

12.2 Response to a CLIP Request

CLIP Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10133 (Cross-RequestAck, MsgType = DT) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1407 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | |
| 2672 | CrossRequestID | N | 4 | 76 | signed int | User defined transaction ID. | | | | |
| 552 | NoSides | Y | 1 | 80 | Counter | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------|---|--------------------|
| 25244 | ImpliedCheckPrice-Indicator | N | 1 | 81 | unsigned int | Indicates whether a option strategy synthetic BBO is used for the price improvement check <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 82 | Fixed String | not used | | | | | | |
| <i><CrossRequestAckSideGrp> Cardinality: 1-2, Record counter: NoSides</i> | | | | | | | | | | | | |
| 37 | >OrderID | Y | 8 | 88 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | |
| 979 | >InputSource | N | 1 | 96 | unsigned int | Role on/for a message <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table> | Value | Description | 1 | Client Broker | 2 | Proprietary Broker |
| Value | Description | | | | | | | | | | | |
| 1 | Client Broker | | | | | | | | | | | |
| 2 | Proprietary Broker | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 97 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 98 | Fixed String | not used | | | | | | |

12.3 CLIP Execution Notification

CLIP Execution Notification

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

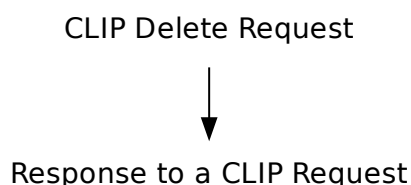
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|-----|---|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 37 | OrderID | Y | 8 | 64 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 88 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 96 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 116 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>340</td> <td>CLIP execution after improvement period</td> </tr> </tbody> </table> | Value | Description | 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30555 | NoLegExecs | Y | 2 | 118 | Counter | Number of InstrmntLegExec repeating group instances. | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 120 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 121 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---|-----------------------------|-------|-----|-----|--------------|--|-------|-------------|----|-----------------------------|---|------------------|---|--------|
| 39 | OrdStatus | Y | 1 | 122 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 1 | Partially filled | 2 | Filled |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 123 | char | The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | F | Trade | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | |
| 574 | MatchType | Y | 1 | 124 | unsigned int | The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table> | Value | Description | 13 | Liquidity Improvement Cross | | | | |
| Value | Description | | | | | | | | | | | | | |
| 13 | Liquidity Improvement Cross | | | | | | | | | | | | | |
| 1362 | NoFills | Y | 1 | 125 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | |
| 39020 | Pad2 | U | 2 | 126 | Fixed String | not used | | | | | | | | |
| <i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i> | | | | | | | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 128 | PriceType | Price of Fill. | | | | | | | | |
| 1365 | >FillQty | Y | 8 | 136 | Qty | Quantity of Fill. | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 144 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | |
| 1363 | >FillExecID | Y | 4 | 148 | signed int | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | |
| 1443 | >FillLiquidityInd | N | 1 | 152 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>1</td> <td>Added Liquidity</td> </tr> </tbody> </table> | Value | Description | 2 | Removed Liquidity | 1 | Added Liquidity | | |
| Value | Description | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 153 | Fixed String | not used | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|----------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| <i><InstrmntLegExecGrp> Cardinality: 0-600, Record counter: NoLegExecs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 637 | >LegLastPx | Y | 8 | 8 | PriceType | Price of this leg fill. | | | | | | |
| 1418 | >LegLastQty | Y | 8 | 16 | Qty | Quantity executed in this leg fill. | | | | | | |
| 1893 | >LegExecID | Y | 4 | 24 | signed int | Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | |
| 624 | >LegSide | N | 1 | 28 | unsigned int | The side of the individual leg of a strategy as defined in its signature. LegSide should always be mandatory, except for Scaled Simple Instrument, LegSide should be empty. <table border="1" data-bbox="991 943 1409 1070"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2421 | >FillRefID | Y | 1 | 29 | unsigned int | Reference to the corresponding Fills-Grp repeating group instance. | | | | | | |
| 39020 | >Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |

12.4 CLIP Delete Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |
| 2672 | CrossRequestID | N | 4 | 60 | signed int | User defined transaction ID. | | | | | | |
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 64 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 902 1409 1032"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 65 | unsigned int | MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1312 1409 1442"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |

12.5 CLIP Deletion Notification

CLIP Deletion Notification

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10134 (ExecutionReport, MsgType = 8) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | |
| 28704 | ApplMsgID | U | 16 | 38 | data | not used | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1312 1409 1397"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 1352 | ApplResendFlag | U | 1 | 55 | unsigned int | not used | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1637 1409 1722"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 64 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | |
| 48 | SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | |
| 84 | CxlQty | Y | 8 | 88 | Qty | Total quantity cancelled for this order. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | |

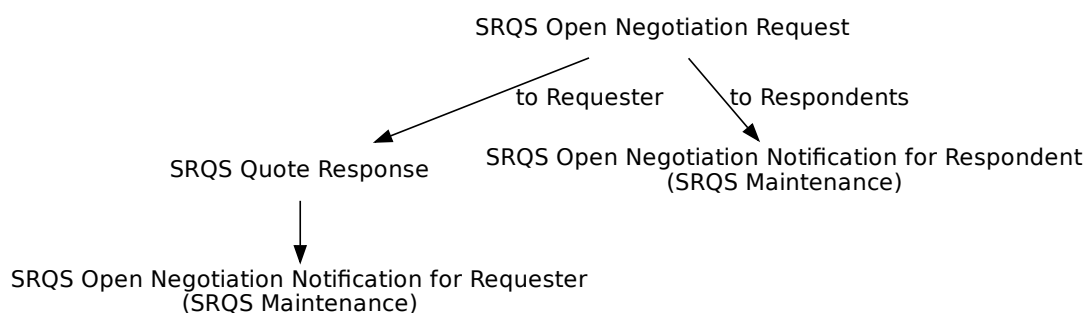
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|-----|--|-----|--|-----|---|-----|-------------------------|-----|--------------------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 378 | ExecRestatement-Reason | Y | 2 | 100 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>343</td> <td>CLIP Request deleted by arrangement time out</td> </tr> <tr> <td>344</td> <td>CLIP Request deleted by arrangement validation</td> </tr> <tr> <td>340</td> <td>CLIP execution after improvement period</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </tbody> </table> | Value | Description | 343 | CLIP Request deleted by arrangement time out | 344 | CLIP Request deleted by arrangement validation | 340 | CLIP execution after improvement period | 122 | Instrument State Change | 117 | Member has been disabled | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 343 | CLIP Request deleted by arrangement time out | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 344 | CLIP Request deleted by arrangement validation | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 340 | CLIP execution after improvement period | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 117 | Member has been disabled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | Y | 1 | 102 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 103 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 104 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

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

13 Selective Request for Quote Service

13.1 SRQS Open Negotiation Request

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



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

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

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|--------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|----------------|
| 22011 | PartyOrder-OriginationTrader | N | 132 | 266 | Fixed String | Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25225 | ChargeID | N | 132 | 398 | Fixed String | Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 39060 | Pad6 | U | 6 | 530 | Fixed String | not used | | | | | | |
| <i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 536 | signed int | Instrument identifier of the leg security. | | | | | | |
| 623 | >LegRatioQty | N | 4 | 544 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | |
| 600 | >LegSymbol | N | 4 | 548 | signed int | Product identifier of the leg security | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 552 | unsigned int | Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 553 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 554 | Fixed String | not used | | | | | | |
| <i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i> | | | | | | | | | | | | |
| 20612 | >TargetParty-IDExecutingTrader | U | 4 | 0 | unsigned int | not used | | | | | | |
| 25130 | >SideDisclosure-Instruction | Y | 1 | 4 | unsigned int | Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25131 | >PriceDisclosure-Instruction | Y | 1 | 5 | unsigned int | Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

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

13.2 SRQS Inquire Smart Respondent Request

This message is used to inquire all smart respondents for a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".

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

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

13.3 SRQS Inquire Smart Respondent Response

This message informs about all smart respondents for a XetraEnLight negotiation.

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

13.4 SRQS Quote Response

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

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

13.5 SRQS Quote Snapshot Notification

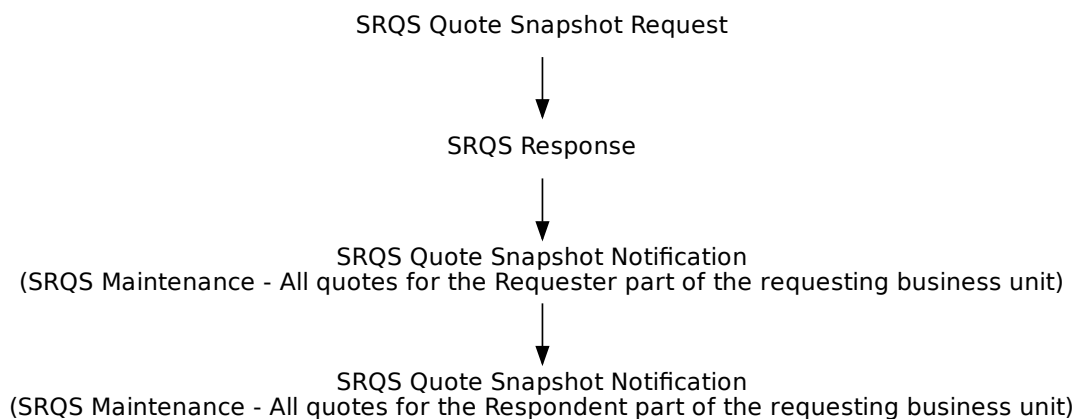
This message informs about SRQS quote book information.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10723 (MassQuote, MsgType = i) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | U | 8 | 16 | unsigned int | not used | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 295 | NoQuoteEntries | N | 1 | 40 | Counter | The number of quote entries for a Mass Quote. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|------------------------------|-------|-----|-----|---------------|--|-------|-------------|---|------------------------|---|------------------------------|
| 1011 | MessageEventSource | Y | 1 | 41 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table> | Value | Description | R | Broadcast to requestor | Q | Broadcast to quote submitter |
| Value | Description | | | | | | | | | | | |
| R | Broadcast to requestor | | | | | | | | | | | |
| Q | Broadcast to quote submitter | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 42 | Fixed String | not used | | | | | | |
| <i><SRQSQQuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries</i> | | | | | | | | | | | | |
| 60 | >TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 126 | >ExpireTime | N | 8 | 56 | UTCTimestamp | Time an entity expires. | | | | | | |
| 117 | >QuotelD | N | 8 | 64 | unsigned int | System defined unique quote identifier | | | | | | |
| 1751 | >SecondaryQuotelD | U | 8 | 72 | unsigned int | not used | | | | | | |
| 132 | >BidPx | N | 8 | 80 | PriceType | Bid price/rate. | | | | | | |
| 134 | >BidSize | N | 8 | 88 | Qty | Quantity of bid. | | | | | | |
| 133 | >OfferPx | N | 8 | 96 | PriceType | Offer price/rate. | | | | | | |
| 135 | >OfferSize | N | 8 | 104 | Qty | Quantity of offer. | | | | | | |
| 810 | >UnderlyingPx | N | 8 | 112 | PriceType | Underlying price associated with a derivative instrument. | | | | | | |
| 25149 | >UnderlyingDelta-Percentage | N | 8 | 120 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 28759 | >QuoteRefPrice | N | 8 | 128 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 20012 | >PartyIDExecuting-Trader | N | 4 | 136 | unsigned int | Anonymous SmartRFQ user ID | | | | | | |
| 28758 | >NegotiationID | Y | 4 | 140 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 28787 | >QuotingStatus | U | 1 | 144 | unsigned int | not used | | | | | | |
| 28762 | >FirmNegotiationID | N | 20 | 145 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 22001 | >PartyExecutingFirm | N | 5 | 165 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | N | 6 | 170 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | >PartyEnteringTrader | N | 6 | 176 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39020 | >Pad2 | U | 2 | 182 | Fixed String | not used | | | | | | |

13.6 SRQS Quote Snapshot Request

This message is used to request a snapshot of SRQS quote book information. This message is sent to the service "Selective Request for Quote Service".



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

13.7 SRQS Response

This message confirms a SRQS Request.

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

13.8 SRQS Open Negotiation Notification for Requester

This message informs the requester about a new SRQS negotiation.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10710 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 48 | SecurityID | N | 8 | 48 | signed int | Instrument identifier. | | | | | | |
| 132 | BidPx | N | 8 | 56 | PriceType | Bid price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|---------------|--|-------|-------------|---|---|---|-------------|---|-------------------------|---|---|---|--|---|---|
| 133 | OfferPx | N | 8 | 64 | PriceType | Offer price/rate. | | | | | | | | | | | | | | |
| 38 | OrderQty | N | 8 | 72 | Qty | Open/total quantity of the SRQS negotiation. | | | | | | | | | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | | | | | | | | | |
| 32 | LastQty | N | 8 | 88 | Qty | Quantity executed in this fill. | | | | | | | | | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 96 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | | | | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 104 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | | | | | | | | | |
| 126 | ExpireTime | N | 8 | 112 | UTCTimestamp | Time an entity expires. | | | | | | | | | | | | | | |
| 25184 | TradeToRequestRatio | N | 8 | 120 | floatDecimal4 | Ratio indicating amount of Trades to RFQ requested | | | | | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 128 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 132 | signed int | Product identifier. | | | | | | | | | | | | | | |
| 762 | SecuritySubType | N | 4 | 136 | signed int | Sub-type qualification/identification of the SecurityType | | | | | | | | | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 140 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | | | | | | | | | |
| 537 | QuoteType | Y | 1 | 144 | unsigned int | Quote Type <table border="1" data-bbox="991 1189 1409 1435"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | 1 | Tradeable | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | | | | | | | | | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | | | | | | | | | |
| 28786 | QuoteSubType | Y | 1 | 145 | unsigned int | Sub-type of QuoteType <table border="1" data-bbox="991 1518 1409 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </tbody> </table> | Value | Description | 1 | Working Delta | 2 | Basis Trade | 3 | Regular LDS Negotiation | 4 | Negotiate the underlying outside the exchange | 5 | Option Volatility Strategy with fixed Underlying price and delta | 6 | Option Volatility Strategy - Underlying price is negotiated on exchange |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | | | | | | | | | |
| 3 | Regular LDS Negotiation | | | | | | | | | | | | | | | | | | | |
| 4 | Negotiate the underlying outside the exchange | | | | | | | | | | | | | | | | | | | |
| 5 | Option Volatility Strategy with fixed Underlying price and delta | | | | | | | | | | | | | | | | | | | |
| 6 | Option Volatility Strategy - Underlying price is negotiated on exchange | | | | | | | | | | | | | | | | | | | |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|----------------|
| 28762 | FirmNegotiationID | N | 20 | 176 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 196 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 22011 | PartyOrder- OriginationTrader | N | 132 | 328 | Fixed String | Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25225 | ChargeID | N | 132 | 460 | Fixed String | Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| <i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 592 | signed int | Instrument identifier of the leg security. | | | | | | |
| 623 | >LegRatioQty | N | 4 | 600 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | |
| 600 | >LegSymbol | N | 4 | 604 | signed int | Product identifier of the leg security | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 608 | unsigned int | Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 609 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 610 | Fixed String | not used | | | | | | |
| <i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i> | | | | | | | | | | | | |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 0 | unsigned int | Anonymous user ID | | | | | | |
| 25130 | >SideDisclosure- Instruction | Y | 1 | 4 | unsigned int | Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

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

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

13.9 SRQS Open Negotiation Notification for Respondent

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10711 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28764 | NegotiationStartTime | N | 8 | 48 | UTCTimestamp | Start time of SRQS negotiation | | | | | | |
| 48 | SecurityID | N | 8 | 56 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|---------------|--|-------|-------------|---|---|---|-----------|
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | |
| 151 | LeavesQty | N | 8 | 80 | Qty | Remaining quantity of an order. | | | | | | |
| 32 | LastQty | N | 8 | 88 | Qty | Quantity executed in this fill. | | | | | | |
| 31 | LastPx | N | 8 | 96 | PriceType | Price of this fill. | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 104 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 112 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 126 | ExpireTime | N | 8 | 120 | UTCTimestamp | Time an entity expires. | | | | | | |
| 25184 | TradeToRequestRatio | N | 8 | 128 | floatDecimal4 | Ratio indicating amount of Trades to RFQ requested | | | | | | |
| 25201 | TradeToQuoteRatio | N | 8 | 136 | floatDecimal4 | Ratio of Trades to Quotes | | | | | | |
| 28758 | NegotiationID | Y | 4 | 144 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 148 | signed int | Product identifier. | | | | | | |
| 762 | SecuritySubType | N | 4 | 152 | signed int | Sub-type qualification/identification of the SecurityType | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 156 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 25202 | TradeToQuoteRatio-Position | N | 2 | 160 | unsigned int | Ranking position of Ratio of Trades to Quotes | | | | | | |
| 537 | QuoteType | Y | 1 | 162 | unsigned int | Quote Type <table border="1" data-bbox="991 1312 1409 1559"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | 1 | Tradeable |
| Value | Description | | | | | | | | | | | |
| 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | |

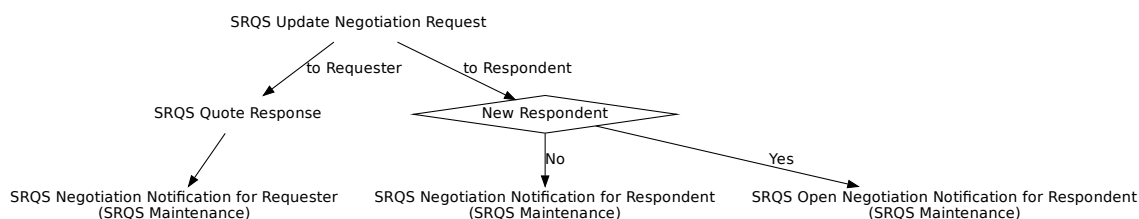
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---|---|--|---|---|---|--------------------------|---|-----------------|---|-----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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|--|-----|--|
| 1172 | RespondentType | Y | 1 | 167 | unsigned int | Specifies the type of respondents requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Respondents are known during a negotiation</td> </tr> <tr> <td>102</td> <td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td> </tr> </tbody> </table> | Value | Description | 1 | Respondents are known during a negotiation | 102 | Respondents are anonymized after negotiation start, Requester will remain anonymous from start |
| Value | Description | | | | | | | | | | | |
| 1 | Respondents are known during a negotiation | | | | | | | | | | | |
| 102 | Respondents are anonymized after negotiation start, Requester will remain anonymous from start | | | | | | | | | | | |
| 2788 | TradeAggregation-TransType | N | 1 | 168 | unsigned int | Trade Aggregation Identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> </tbody> </table> | Value | Description | 0 | New | | |
| Value | Description | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | |
| 276 | QuoteCondition | Y | 1 | 169 | char | Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> </tbody> </table> | Value | Description | A | Active | | |
| Value | Description | | | | | | | | | | | |
| A | Active | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 170 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 175 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 181 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 187 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 192 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 198 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 218 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 350 | Fixed String | Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25225 | ChargeID | N | 132 | 482 | Fixed String | Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 39020 | Pad2 | U | 2 | 614 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|---------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|----------------|
| <i><QuotReqLegsGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 616 | signed int | Instrument identifier of the leg security. | | | | | | |
| 623 | >LegRatioQty | N | 4 | 624 | unsigned int | The ratio of quantity for this individual leg relative to the entire multileg security. | | | | | | |
| 600 | >LegSymbol | N | 4 | 628 | signed int | Product identifier of the leg security | | | | | | |
| 609 | >LegSecurityType | Y | 1 | 632 | unsigned int | Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value | Description | | | | | | | | | | | |
| 1 | Multileg Instrument | | | | | | | | | | | |
| 2 | Underlying Leg | | | | | | | | | | | |
| 624 | >LegSide | N | 1 | 633 | unsigned int | The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 634 | Fixed String | not used | | | | | | |

13.10 SRQS Update Negotiation Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|------------------------------------|-------|-----|-----|---------------|---|-------|-------------|---|----|---|-----|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10701 (Quote-Request, MsgType = R) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 24 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 32 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 132 | BidPx | N | 8 | 40 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 48 | PriceType | Offer price/rate. | | | | | | |
| 38 | OrderQty | N | 8 | 56 | Qty | Total Order Quantity. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 68 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 72 | Counter | Number of TargetParties records. | | | | | | |
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 73 | unsigned int | Instruction to show total number of Respondents in an EnLight event. | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

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

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

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

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

13.11 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10712 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 21001 | TrdRegTSExecution-Time | N | 8 | 48 | UTCTimestamp | Time of the last SRQS Deal | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|---------------|--|-------|-------------|---|---|---|-------------|---|-------------------------|---|---|---|--|---|---|
| 28759 | QuoteRefPrice | N | 8 | 56 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | | | | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 64 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | | | | | | | | | |
| 132 | BidPx | N | 8 | 72 | PriceType | Bid price/rate. | | | | | | | | | | | | | | |
| 133 | OfferPx | N | 8 | 80 | PriceType | Offer price/rate. | | | | | | | | | | | | | | |
| 38 | OrderQty | N | 8 | 88 | Qty | Total quantity of the SRQS negotiation. | | | | | | | | | | | | | | |
| 31 | LastPx | N | 8 | 96 | PriceType | Price of this fill. | | | | | | | | | | | | | | |
| 151 | LeavesQty | N | 8 | 104 | Qty | Open quantity of the SRQS negotiation. | | | | | | | | | | | | | | |
| 32 | LastQty | N | 8 | 112 | Qty | Quantity executed in this fill. | | | | | | | | | | | | | | |
| 168 | EffectiveTime | N | 8 | 120 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | | | | | | | | | |
| 779 | LastUpdateTime | N | 8 | 128 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | | | | | | | | | |
| 25184 | TradeToRequestRatio | N | 8 | 136 | floatDecimal4 | Ratio indicating amount of Trades to RFQ requested | | | | | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 144 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 148 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | | | | | | | | | |
| 537 | QuoteType | Y | 1 | 152 | unsigned int | Quote Type <table border="1" data-bbox="991 1229 1412 1476"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | 1 | Tradeable | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | | | | | | | | | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | | | | | | | | | |
| 28786 | QuoteSubType | Y | 1 | 153 | unsigned int | Sub-type of QuoteType <table border="1" data-bbox="991 1559 1412 2047"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </tbody> </table> | Value | Description | 1 | Working Delta | 2 | Basis Trade | 3 | Regular LDS Negotiation | 4 | Negotiate the underlying outside the exchange | 5 | Option Volatility Strategy with fixed Underlying price and delta | 6 | Option Volatility Strategy - Underlying price is negotiated on exchange |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | | | | | | | | | |
| 3 | Regular LDS Negotiation | | | | | | | | | | | | | | | | | | | |
| 4 | Negotiate the underlying outside the exchange | | | | | | | | | | | | | | | | | | | |
| 5 | Option Volatility Strategy with fixed Underlying price and delta | | | | | | | | | | | | | | | | | | | |
| 6 | Option Volatility Strategy - Underlying price is negotiated on exchange | | | | | | | | | | | | | | | | | | | |

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

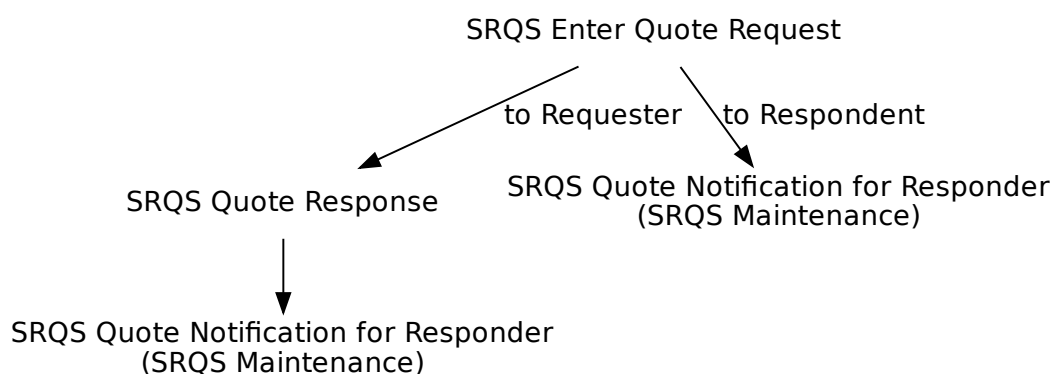
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----|---|-----|
| 22036 | PartyEnteringTrader | Y | 6 | 172 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 178 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 198 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 330 | Fixed String | Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25225 | ChargeID | N | 132 | 462 | Fixed String | Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 39060 | Pad6 | U | 6 | 594 | Fixed String | not used | | | | | | |
| <i><TargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i> | | | | | | | | | | | | |
| 20612 | >TargetParty-IDExecutingTrader | N | 4 | 600 | unsigned int | Anonymous user ID | | | | | | |
| 25130 | >SideDisclosure-Instruction | Y | 1 | 604 | unsigned int | Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25131 | >PriceDisclosure-Instruction | Y | 1 | 605 | unsigned int | Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25137 | >LeavesQty-DisclosureInstruction | Y | 1 | 606 | unsigned int | Instruction to show leaves quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25146 | >LastPxDisclosure-Instruction | Y | 1 | 607 | unsigned int | Instruction to show last deal price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

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

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

13.12 SRQS Enter Quote Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------------------|---|------------------------|
| 20003 | PartyIDClientID | N | 8 | 64 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 72 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 80 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 88 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | |
| 62 | ValidUntilTime | N | 8 | 96 | UTCTimestamp | Time until an entity is valid. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 104 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 108 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 112 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" data-bbox="991 1780 1409 1910"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|
| 25008 | FreeText2 | N | 12 | 139 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 151 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 163 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 295 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" data-bbox="991 1182 1409 1310"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 296 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 298 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |

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

13.13 SRQS Quote Notification for Responder

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10707 (Quote, MsgType = S) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | U | 8 | 16 | unsigned int | not used | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 117 | QuoteID | N | 8 | 48 | unsigned int | System defined quote identifier. | | | | | | |
| 1751 | SecondaryQuoteID | N | 8 | 56 | unsigned int | Identifier of the replaced quote. | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------------|-------|-----|-----|---------------|---|-------|-------------|---|-------------------|---|-------------------------|---|-----------------|
| 134 | BidSize | N | 8 | 72 | Qty | Quantity of bid. | | | | | | | | |
| 133 | OfferPx | N | 8 | 80 | PriceType | Offer price/rate. | | | | | | | | |
| 135 | OfferSize | N | 8 | 88 | Qty | Quantity of offer. | | | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 96 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | | | |
| 28759 | QuoteRefPrice | N | 8 | 104 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | | | |
| 126 | ExpireTime | N | 8 | 112 | UTCTimestamp | Time an entity expires. | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 120 | unsigned int | ID of a SRQS negotiation | | | | | | | | |
| 28787 | QuotingStatus | Y | 1 | 124 | unsigned int | Quoting status for the executing party <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open/Active</td> </tr> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </tbody> </table> | Value | Description | 1 | Open/Active | 2 | Open/Working | 3 | Closed/Inactive |
| Value | Description | | | | | | | | | | | | | |
| 1 | Open/Active | | | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 125 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 28747 | QuoteCancelReason | N | 1 | 126 | unsigned int | Reason for quote cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Expired</td> </tr> </tbody> </table> | Value | Description | 5 | Expired | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Expired | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 127 | Fixed String | not used | | | | | | | | |
| 20012 | PartyIDExecuting-Trader | N | 4 | 128 | unsigned int | Anonymous user ID | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 132 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 137 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 143 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 131 | QuoteReqID | N | 20 | 149 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------|
| 25007 | FreeText1 | N | 12 | 169 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 181 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 193 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 205 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 337 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 338 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 340 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |

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

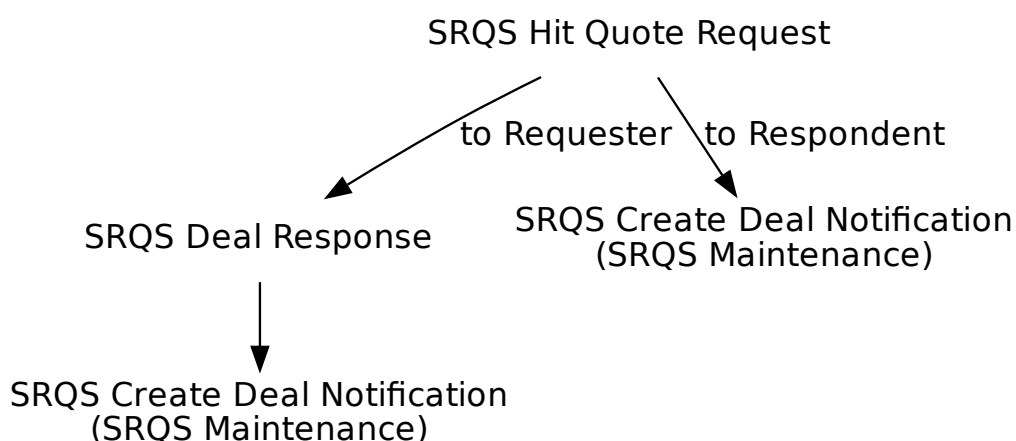
13.14 SRQS Enter Quoting Status Request

This message is used to enter a SRQS quoting status. This message is sent to the service "Selective Request for Quote Service".

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|----------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|-----------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10717 (MassQuoteAcknowledgement, MsgType = b) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 28 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 28787 | QuotingStatus | N | 1 | 32 | unsigned int | Quoting status for the executing party <table border="1" data-bbox="991 1317 1409 1447"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </tbody> </table> | Value | Description | 2 | Open/Working | 3 | Closed/Inactive |
| Value | Description | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 33 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 38 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 25172 | FreeText5 | N | 132 | 44 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |

13.15 SRQS Hit Quote Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|---------------------|----|------------------------|
| 20003 | PartyIDClientID | N | 8 | 48 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 56 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 76 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 80 | unsigned int | MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" data-bbox="991 1621 1409 1749"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 81 | unsigned int | MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1951 1409 2078"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|-------------------------|---|--------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 82 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | |
| Value | Description | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 83 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | N | 1 | 84 | unsigned int | <p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 85 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | |
| Value | Description | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | |
| 30059 | HedgingInstruction | N | 1 | 86 | unsigned int | <p>Indication for the hedge transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Execute hedge transaction in the closing auction of the underlying</td> </tr> </tbody> </table> | Value | Description | 1 | Execute hedge transaction in the closing auction of the underlying | | | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Execute hedge transaction in the closing auction of the underlying | | | | | | | | | | | | | |
| 25218 | NoSRQSQuoteGrps | Y | 1 | 87 | Counter | Number of SRQS quotes | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 88 | Fixed String | <p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|
| 22012 | PartyExecutingTrader | Y | 6 | 93 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 1041 | FirmTradeID | N | 20 | 99 | Fixed String | User defined deal ID Valid characters: \x01-\x7E | | | | | | |
| 25007 | FreeText1 | N | 12 | 119 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 131 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 143 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 155 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 287 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" data-bbox="991 1581 1409 1709"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 288 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 290 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |

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

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

13.16 SRQS Deal Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--|-------------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10705 (Quote-Ack, MsgType = CW) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><MessageBody></i> | | | | | | |
| 48 | SecurityID | N | 8 | 32 | signed int | Instrument identifier. |
| 28758 | NegotiationID | Y | 4 | 40 | unsigned int | ID of a SRQS negotiation |
| 1003 | TradeID | N | 4 | 44 | unsigned int | System defined SRQS deal identifier. |
| 1040 | SecondaryTradeID | N | 4 | 48 | unsigned int | Second system defined SRQS deal identifier. Please refer to the functional reference for the details. |
| 25218 | NoSRQSQuoteGrps | Y | 1 | 52 | Counter | Number of SRQS quotes |
| 1041 | FirmTradeID | N | 20 | 53 | Fixed String | User defined deal ID Valid characters: \x01-\x7E |
| 28762 | FirmNegotiationID | N | 20 | 73 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E |
| 39030 | Pad3 | U | 3 | 93 | Fixed String | not used |
| <i><SRQSQuoteGrp> Cardinality: 0-30, Record counter: NoSRQSQuoteGrps</i> | | | | | | |
| 117 | >QuotelD | Y | 8 | 96 | unsigned int | System defined unique quote identifier |

13.17 SRQS Create Deal Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10708 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of this fill. | | | | | | |
| 32 | LastQty | Y | 8 | 56 | Qty | Quantity of the SRQS deal. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|---------------|--|-------|-------------|---|------------------------|---|------------------------------|
| 48 | SecurityID | N | 8 | 64 | signed int | Instrument identifier. | | | | | | |
| 126 | ExpireTime | N | 8 | 72 | UTCTimestamp | Time an entity expires. | | | | | | |
| 810 | UnderlyingPx | N | 8 | 80 | PriceType | Underlying price associated with a derivative instrument. | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 88 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 25151 | UnderlyingEffective-DeltaPercentage | N | 8 | 96 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | |
| 879 | UnderlyingQty | N | 8 | 104 | Qty | Nominal value of an underlying | | | | | | |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 112 | PriceType | Limit price for the underlying price | | | | | | |
| 28758 | NegotiationID | Y | 4 | 120 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1003 | TradeID | Y | 4 | 124 | unsigned int | System defined SRQS deal ID. | | | | | | |
| 1126 | OrigTradeID | N | 4 | 128 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. | | | | | | |
| 939 | TrdRptStatus | Y | 1 | 132 | unsigned int | SRQS deal status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 4 | Pending new |
| Value | Description | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | |
| 856 | TradeReportType | N | 1 | 133 | unsigned int | Used for negotiations for working delta or basis trades. Only for TrdRptStatus = 'Accepted' <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table> | Value | Description | 5 | No/Was (Replaced) | | |
| Value | Description | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 134 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table> | Value | Description | R | Broadcast to requestor | Q | Broadcast to quote submitter |
| Value | Description | | | | | | | | | | | |
| R | Broadcast to requestor | | | | | | | | | | | |
| Q | Broadcast to quote submitter | | | | | | | | | | | |
| 54 | Side | Y | 1 | 135 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 28769 | NoOrderBookItems | N | 1 | 136 | Counter | | | | | | | |

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

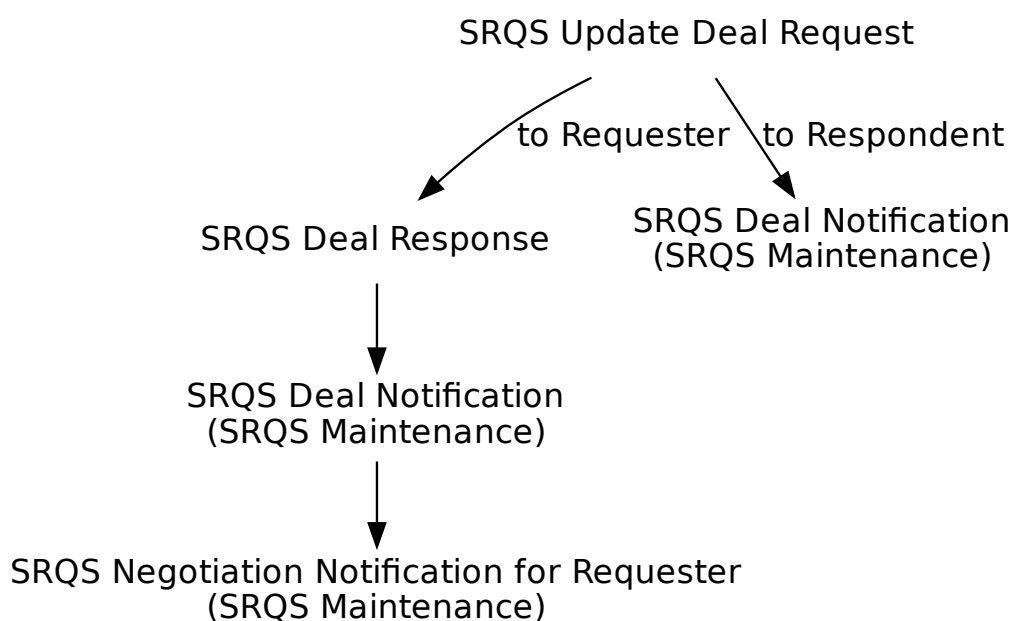
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|
| 25007 | FreeText1 | N | 12 | 198 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 210 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 222 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 234 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 77 | PositionEffect | N | 1 | 366 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" data-bbox="991 1420 1409 1547"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 1 | Account | N | 2 | 367 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 369 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|---|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 378 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 379 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 386 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | | | | | | | | | | | |
| 20075 | PartyIDLocationID | N | 2 | 418 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 420 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 440 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 445 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <i><OrderBookItemGrp> Cardinality: 0-26, Record counter: NoOrderBookItems</i> | | | | | | | | | | | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 448 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | |
| 25132 | >BestBidPx | N | 8 | 456 | PriceType | On-book trading best bid price | | | | | | | | | | | | | | | | |
| 25134 | >BestBidSize | N | 8 | 464 | Qty | On-book trading best bid quantity | | | | | | | | | | | | | | | | |
| 25133 | >BestOfferPx | N | 8 | 472 | PriceType | On-book trading best offer price | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------|---|--------------------------|
| 25135 | >BestOfferSize | N | 8 | 480 | Qty | On-book trading best ask quantity | | | | | | |
| 1024 | >MDBBookType | Y | 1 | 488 | unsigned int | Type of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth (aggregated)</td> </tr> </tbody> </table> | Value | Description | 1 | Top of book | 2 | Price depth (aggregated) |
| Value | Description | | | | | | | | | | | |
| 1 | Top of book | | | | | | | | | | | |
| 2 | Price depth (aggregated) | | | | | | | | | | | |
| 1173 | >MDSubBookType | N | 1 | 489 | unsigned int | Sub-type/qualifier of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Implied</td> </tr> <tr> <td>2</td> <td>Volume Weighted Average</td> </tr> </tbody> </table> | Value | Description | 1 | Implied | 2 | Volume Weighted Average |
| Value | Description | | | | | | | | | | | |
| 1 | Implied | | | | | | | | | | | |
| 2 | Volume Weighted Average | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 490 | Fixed String | not used | | | | | | |
| <i><SRQSTargetPartyTrdGrp> Cardinality: 1-30, Record counter: NoSRQSTargetPartyTrdGrps</i> | | | | | | | | | | | | |
| 1009 | >SideLastQty | Y | 8 | 0 | Qty | Fill quantity for the original T7 strategy. | | | | | | |
| 117 | >QuoteID | Y | 8 | 8 | unsigned int | System defined unique quote identifier | | | | | | |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 16 | unsigned int | Owning User ID. | | | | | | |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 20 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 25 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22636 | >TargetParty- EnteringTrader | N | 6 | 31 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39030 | >Pad3 | U | 3 | 37 | Fixed String | not used | | | | | | |

13.18 SRQS Update Deal Request

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



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

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

13.19 SRQS Deal Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|---------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10709 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 30889 | UnderlyingPriceStip-Value | N | 8 | 48 | PriceType | Limit price for the underlying price | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|------|---------------------------|------|------------------------------|------|--------------------------------|------|------------|---|-----------------|
| 810 | UnderlyingPx | N | 8 | 56 | PriceType | Underlying price associated with a derivative instrument. | | | | | | | | | | | | |
| 31 | LastPx | N | 8 | 64 | PriceType | Price of this fill. | | | | | | | | | | | | |
| 32 | LastQty | N | 8 | 72 | Qty | Quantity executed in this fill. | | | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 80 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | |
| 1003 | TradeID | Y | 4 | 84 | unsigned int | System defined SRQS deal ID. | | | | | | | | | | | | |
| 1663 | RequestingPartySub-IDType | N | 2 | 88 | unsigned int | Party type initiating SRQS deal deletion <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5000</td> <td>Requester</td> </tr> <tr> <td>5001</td> <td>Responder</td> </tr> <tr> <td>5002</td> <td>Both (Requester and Responder)</td> </tr> <tr> <td>5003</td> <td>System</td> </tr> </tbody> </table> | Value | Description | 5000 | Requester | 5001 | Responder | 5002 | Both (Requester and Responder) | 5003 | System | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 5000 | Requester | | | | | | | | | | | | | | | | | |
| 5001 | Responder | | | | | | | | | | | | | | | | | |
| 5002 | Both (Requester and Responder) | | | | | | | | | | | | | | | | | |
| 5003 | System | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | Y | 1 | 90 | unsigned int | Status of the SRQS deal. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> <tr> <td>2</td> <td>Cancelled</td> </tr> <tr> <td>7</td> <td>Terminated</td> </tr> <tr> <td>9</td> <td>Deemed verified</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 4 | Pending new | 2 | Cancelled | 7 | Terminated | 9 | Deemed verified |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | | | |
| 2 | Cancelled | | | | | | | | | | | | | | | | | |
| 7 | Terminated | | | | | | | | | | | | | | | | | |
| 9 | Deemed verified | | | | | | | | | | | | | | | | | |
| 749 | TradeRequestResult | N | 1 | 91 | unsigned int | Trade request transaction type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deal cancellation pending</td> </tr> <tr> <td>101</td> <td>Deal cancellation declined</td> </tr> <tr> <td>102</td> <td>Deal cancellation approved</td> </tr> </tbody> </table> | Value | Description | 100 | Deal cancellation pending | 101 | Deal cancellation declined | 102 | Deal cancellation approved | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 100 | Deal cancellation pending | | | | | | | | | | | | | | | | | |
| 101 | Deal cancellation declined | | | | | | | | | | | | | | | | | |
| 102 | Deal cancellation approved | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 92 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table> | Value | Description | R | Broadcast to requestor | Q | Broadcast to quote submitter | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| R | Broadcast to requestor | | | | | | | | | | | | | | | | | |
| Q | Broadcast to quote submitter | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|-------------------------|---|--------------|
| 1815 | TradingCapacity | N | 1 | 93 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 25219 | NoSRQSTargetParty-TrdGrps | N | 1 | 94 | Counter | Number of SRQS deals | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 95 | Fixed String | Name of the requester business unit. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 100 | Fixed String | Name of the owning trader of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | |
| 22436 | RootPartyEntering-Trader | N | 6 | 106 | Fixed String | Name of the entering trader. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | |
| 1041 | FirmTradeID | N | 20 | 112 | Fixed String | User defined deal ID Valid characters: \x01-\x7E | | | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 132 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 152 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 25008 | FreeText2 | N | 12 | 164 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 25009 | FreeText3 | N | 12 | 176 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 25172 | FreeText5 | N | 132 | 188 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 320 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | | | | | | | |
| 1 | Account | N | 2 | 321 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | | | | | | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 323 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 332 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 333 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 340 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--|------------------------------------|-------|-----|-----|--------------|---|
| 20075 | PartyIDLocationID | N | 2 | 372 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\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 |
| 20096 | PartyIDTakeUp- TradingFirm | N | 5 | 394 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 |
| 39000 | Pad1 | U | 1 | 399 | Fixed String | not used |
| <i><SRQSTargetPartyTrdGrp> Cardinality: 1-30, Record counter: NoSRQSTargetPartyTrdGrps</i> | | | | | | |
| 1009 | >SideLastQty | U | 8 | 400 | Qty | not used |
| 117 | >QuoteID | U | 8 | 408 | unsigned int | not used |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 416 | unsigned int | Owning User ID. |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 420 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 425 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 |
| 22636 | >TargetParty- EnteringTrader | N | 6 | 431 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 |
| 39030 | >Pad3 | U | 3 | 437 | Fixed String | not used |

13.20 SRQS Negotiation Status Notification

This message informs about a SRQS negotiation state change.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10715 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 168 | EffectiveTime | N | 8 | 48 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | |
| 28758 | NegotiationID | Y | 4 | 56 | unsigned int | ID of a SRQS negotiation | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|-------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------|
| 276 | QuoteCondition | Y | 1 | 60 | char | Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Expired</td> </tr> </tbody> </table> | Value | Description | 8 | Expired |
| Value | Description | | | | | | | | | |
| 8 | Expired | | | | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 61 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | |
| 39070 | Pad7 | U | 7 | 81 | Fixed String | not used | | | | |

13.21 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|---------------|--|-------|-------------|---|---|---|-------------|---|-------------------------|---|---|---|--|---|---|
| 28759 | QuoteRefPrice | N | 8 | 48 | PriceType | Depending upon Negotiation workflow this price can either be a reference price or an underlying price | | | | | | | | | | | | | | |
| 25149 | UnderlyingDelta-Percentage | N | 8 | 56 | floatDecimal4 | The effective underlying delta of a Vola-Strategy | | | | | | | | | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | | | | | | | | | |
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | | | | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | | | | | | | | | |
| 151 | LeavesQty | N | 8 | 88 | Qty | Open quantity of the SRQS negotiation. | | | | | | | | | | | | | | |
| 32 | LastQty | N | 8 | 96 | Qty | Quantity executed in this fill. | | | | | | | | | | | | | | |
| 168 | EffectiveTime | N | 8 | 104 | UTCTimestamp | Time an SRQS STP deal is executed | | | | | | | | | | | | | | |
| 779 | LastUpdateTime | N | 8 | 112 | UTCTimestamp | Creation timestamp of the strategy. | | | | | | | | | | | | | | |
| 25201 | TradeToQuoteRatio | N | 8 | 120 | floatDecimal4 | Ratio of Trades to Quotes | | | | | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 128 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 132 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | | | | | | | | | |
| 25202 | TradeToQuoteRatio-Position | N | 2 | 136 | unsigned int | Ranking position of Ratio of Trades to Quotes | | | | | | | | | | | | | | |
| 537 | QuoteType | Y | 1 | 138 | unsigned int | Quote Type <table border="1" data-bbox="991 1191 1409 1435"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | 1 | Tradeable | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) | | | | | | | | | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | | | | | | | | | |
| 28786 | QuoteSubType | Y | 1 | 139 | unsigned int | Sub-type of QuoteType <table border="1" data-bbox="991 1518 1409 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> <tr> <td>3</td> <td>Regular LDS Negotiation</td> </tr> <tr> <td>4</td> <td>Negotiate the underlying outside the exchange</td> </tr> <tr> <td>5</td> <td>Option Volatility Strategy with fixed Underlying price and delta</td> </tr> <tr> <td>6</td> <td>Option Volatility Strategy - Underlying price is negotiated on exchange</td> </tr> </tbody> </table> | Value | Description | 1 | Working Delta | 2 | Basis Trade | 3 | Regular LDS Negotiation | 4 | Negotiate the underlying outside the exchange | 5 | Option Volatility Strategy with fixed Underlying price and delta | 6 | Option Volatility Strategy - Underlying price is negotiated on exchange |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Working Delta | | | | | | | | | | | | | | | | | | | |
| 2 | Basis Trade | | | | | | | | | | | | | | | | | | | |
| 3 | Regular LDS Negotiation | | | | | | | | | | | | | | | | | | | |
| 4 | Negotiate the underlying outside the exchange | | | | | | | | | | | | | | | | | | | |
| 5 | Option Volatility Strategy with fixed Underlying price and delta | | | | | | | | | | | | | | | | | | | |
| 6 | Option Volatility Strategy - Underlying price is negotiated on exchange | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|------------|
| 25138 | QuoteInstruction | Y | 1 | 140 | unsigned int | Quoting instruction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not re-quote</td> </tr> <tr> <td>1</td> <td>(Re-)Quote</td> </tr> </tbody> </table> | Value | Description | 0 | Do not re-quote | 1 | (Re-)Quote |
| Value | Description | | | | | | | | | | | |
| 0 | Do not re-quote | | | | | | | | | | | |
| 1 | (Re-)Quote | | | | | | | | | | | |
| 54 | Side | N | 1 | 141 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 2788 | TradeAggregation-TransType | N | 1 | 142 | unsigned int | Trade Aggregation Identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> </tbody> </table> | Value | Description | 0 | New | | |
| Value | Description | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | |
| 276 | QuoteCondition | Y | 1 | 143 | char | Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>B</td> <td>Closed</td> </tr> </tbody> </table> | Value | Description | A | Active | B | Closed |
| Value | Description | | | | | | | | | | | |
| A | Active | | | | | | | | | | | |
| B | Closed | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 144 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 149 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 155 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 161 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 166 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 172 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 192 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 22011 | PartyOrder-OriginationTrader | N | 132 | 324 | Fixed String | Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25225 | ChargeID | N | 132 | 456 | Fixed String | Charge ID of Third Party Platform. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39040 | Pad4 | U | 4 | 588 | Fixed String | not used |

13.22 SRQS Status Notification

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

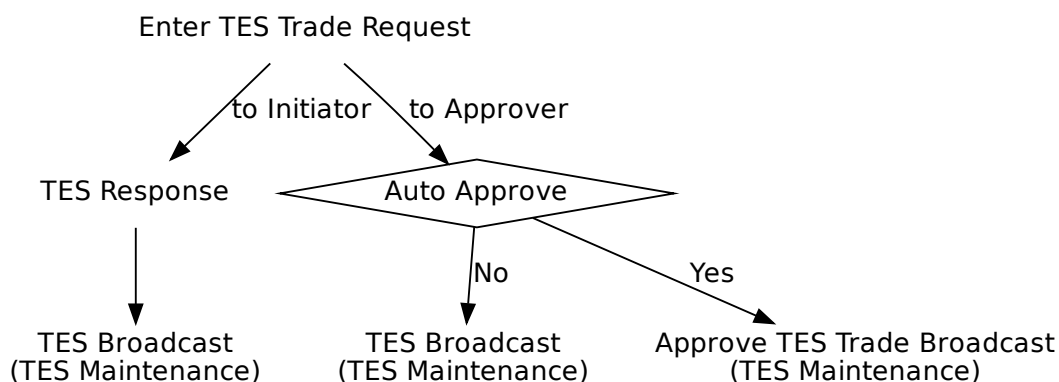
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int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

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

14 TES Trading

14.1 Enter TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10600 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 48 | SecurityID | 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 associated with a derivative instrument. |
| 2589 | RelatedClosePrice | N | 8 | 56 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 64 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 1650 | RelatedSecurityID | N | 8 | 72 | signed int | Instrument ID of the related instrument. Only applicable for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 28908 | RelatedPx | N | 8 | 80 | PriceType | Price of the related instrument. Only applicable for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 88 | Qty | Nominal value of an underlying (for an EFS or EFP Index Trade in units of thousand). |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. |
| 987 | UnderlyingSettlement-Date | N | 4 | 100 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 104 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 108 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 112 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade or Trd-Type (1017) Delta Neutral Trade at Market [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|----|--------------------------|------|------------------------------|------|---------------------|------|-------------------------|------|----------------------|------|--------------------------|------|-------------------------------|---|-------|----|----------------------------|----|-----------------|----|--------------------------|----|----------------------------------|
| 828 | TrdType | Y | 2 | 116 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1227 | ProductComplex | N | 1 | 118 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 119 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 120 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------------------|---|-------------------------------|---|--------------------|---|-----------|
| 28709 | NoSideAllocs | Y | 1 | 121 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 122 | Counter | Number of repeating EventType entries. | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 123 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 124 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 125 | Counter | Number of underlying stipulation entries. | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 126 | unsigned int | ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxemburg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table> | Value | Description | 1 | Clearstream Banking Frankfurt | 2 | Clearstream Banking Luxemburg | 3 | CLS Group | 4 | Euroclear |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Clearstream Banking Frankfurt | | | | | | | | | | | | | | | |
| 2 | Clearstream Banking Luxemburg | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 127 | 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]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | |
| 25199 | SwapClearer | N | 1 | 128 | unsigned int | Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table> | Value | Description | 0 | Eurex Clearing | 1 | Non-Eurex Clearing | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Eurex Clearing | | | | | | | | | | | | | | | |
| 1 | Non-Eurex Clearing | | | | | | | | | | | | | | | |
| 28583 | TradeReportText | N | 20 | 129 | Fixed String | User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----|---|------|
| 571 | TradeReportID | N | 20 | 149 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 169 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 181 | 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 | 211 | 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 | 214 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39040 | Pad4 | U | 4 | 244 | Fixed String | not used | | | | | | |
| <i><SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 248 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 256 | unsigned int | not used | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 260 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 264 | unsigned int | Side of the TES trade. <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 265 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 270 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 276 | Fixed String | not used | | | | | | |
| <i><TrdInstrmntLegGrp> Cardinality: 0 - 20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |

| 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). | | | | | | | | | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | | | | | | | | | |
| <i><InstrumentEventGrp> Cardinality: 0-2, Record counter: NoEvents</i> | | | | | | | | | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | | | | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><InstrumentAttributeGrp> Cardinality: 0-6, Record counter: NolnstrAttrib</i> | | | | | | | | | | | | | | | | | | | | |
| 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]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | 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 | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---|----------------------|-------|-----|-----|--------------|--|-------|-------------|---------|---------------|
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | |
| <i><UnderlyingStipGrp> Cardinality: 0-1, Record counter: NoUnderlyingStips</i> | | | | | | | | | | |
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | Value of stipulation. In case of coupon frequency , fill the field with coupon 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]. | | | | |
| <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table> | | | | | | | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

14.2 TES Response

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

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

14.3 TES Broadcast

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10604 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1491"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1410 1935"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------|-------|-----|-----|---------------|--|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. |
| 60 | TransactTime | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. |
| 810 | UnderlyingPx | N | 8 | 64 | PriceType | Underlying price associated with a derivative instrument. |
| 483 | TransBkdTime | N | 8 | 72 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. 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 and TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 88 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 1650 | RelatedSecurityID | N | 8 | 96 | signed int | Instrument ID of the related instrument. Only applicable for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 28908 | RelatedPx | N | 8 | 104 | PriceType | Price of the related instrument. Set for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 112 | Qty | Nominal value of an underlying (for an EFS or EFP Index Trade in units of thousand). |
| 1300 | MarketSegmentID | Y | 4 | 120 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 124 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 128 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 987 | UnderlyingSettlement-Date | N | 4 | 132 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 136 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 140 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------|----|-------------------|------|-------------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|
| 2546 | RelatedMarket-SegmentID | N | 4 | 144 | signed int | Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 25181 | AutoApprovalRuleID | N | 4 | 148 | unsigned int | Auto Approval rule id - only in case of erroneous Auto Approval processing | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 152 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 154 | Counter | Number of used bytes for field VarText (30355). | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 156 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 2 | Accept | 5 | No/Was (Replaced) | 11 | Alleged New | 13 | Alleged No/Was | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Alleged New | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Alleged No/Was | | | | | | | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 157 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> <tr> <td>9</td> <td>Deemed verified</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 4 | Pending new | 9 | Deemed verified | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Deemed verified | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|----------------------------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | N | 1 | 158 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 159 | unsigned int | <p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 160 | Counter | Number of repeating EventType entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 161 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 162 | Counter | Number of underlying stipulation entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 163 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 164 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 31555 | NoLegClearingPrices | Y | 1 | 165 | Counter | Number of ClearingPriceLeg repeating group instances. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----|---|------|
| 22412 | RootPartyExecuting- Trader | Y | 6 | 215 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 221 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 307 | UnderlyingSecurity- Desc | N | 30 | 233 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 318 | UnderlyingCurrency | N | 3 | 263 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP- Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 306 | UnderlyingIssuer | N | 30 | 266 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| <i><SideAllocGrpBC> Cardinality: 1-99, Record counter: NoSideAllocs</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 296 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 25198 | >ReversalApproval- Time | U | 8 | 304 | UTCTimestamp | not used | | | | | | |
| 467 | >IndividualAllocID | Y | 4 | 312 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 25180 | >TESEnrichment- RuleID | N | 4 | 316 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Ap- proval) | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 320 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 325 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 54 | >Side | Y | 1 | 331 | unsigned int | Side of the TES trade. <table border="1" data-bbox="991 1783 1412 1910"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

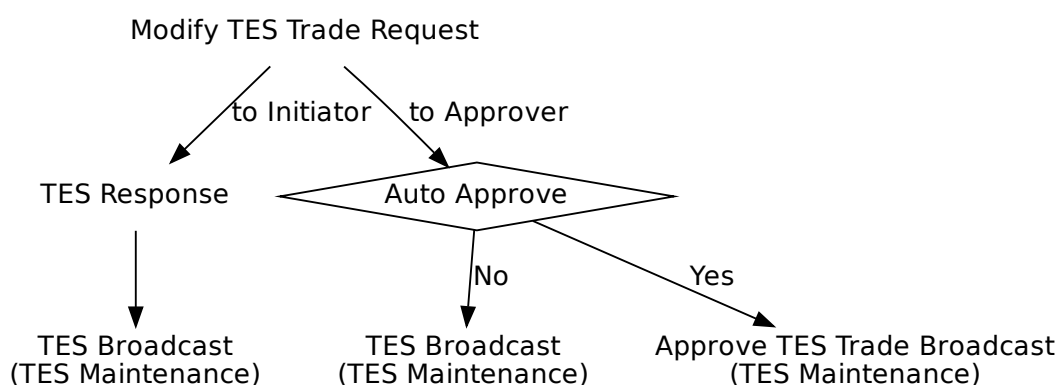
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|--|-------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|---------------|---|---------------|---|----------|---|----------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 1840 | >TradeAllocStatus | Y | 1 | 332 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 333 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| <i><TrdInstrmntLegGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | | | | | | | | | | | | | | | |
| 687 | >LegQty | N | 8 | 16 | Qty | Quantity for leg of a multileg | | | | | | | | | | | | | | | | | | | | |
| <i><InstrumentEventGrp> Cardinality: 0-2, Record counter: NoEvents</i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | | | | | | | | | | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| <i><TrdClearingPriceLegGrp> Cardinality: 0-20, Record counter: NoLegClearingPrices</i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | | | | | | | | | | | | | | | |
| 31596 | >LegClearingTrade-Price | Y | 8 | 8 | PriceType | | | | | | | | | | | | | | | | | | | | | |
| <i><InstrumentAttributeGrp> Cardinality: 0-6, Record counter: NoInstrAttrib</i> | | | | | | | | | | | | | | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|---------------------|-------|------|-----|-----------------|---|-------|-------------|---------|---------------|
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 584 1409 669"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |
| 30355 | VarText | N | 2000 | 0 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | |

14.4 Modify TES Trade Request

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



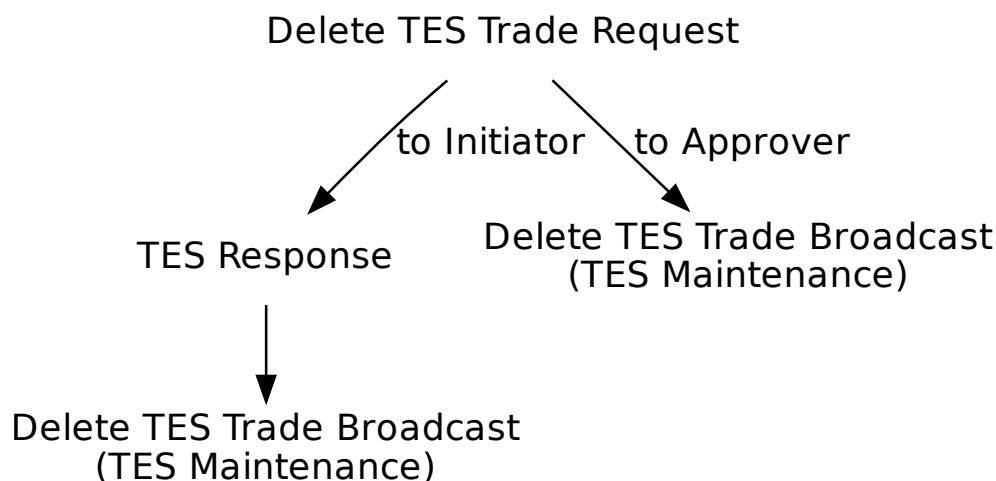
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 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. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|---------------|--|-------|-------------|---|----------------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|
| 2589 | RelatedClosePrice | N | 8 | 40 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 28908 | RelatedPx | N | 8 | 48 | PriceType | Price of the related instrument. Only applicable for TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 2489 | PackageID | Y | 4 | 60 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 64 | unsigned int | System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 68 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 72 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 74 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table> | Value | Description | 5 | No/Was (Replaced) | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 75 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------|---|--------------------|
| 28709 | NoSideAllocs | Y | 1 | 76 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | |
| 555 | NoLegs | Y | 1 | 77 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | |
| 25199 | SwapClearer | N | 1 | 78 | unsigned int | Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table> | Value | Description | 0 | Eurex Clearing | 1 | Non-Eurex Clearing |
| Value | Description | | | | | | | | | | | |
| 0 | Eurex Clearing | | | | | | | | | | | |
| 1 | Non-Eurex Clearing | | | | | | | | | | | |
| 28583 | TradeReportText | N | 20 | 79 | Fixed String | User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 99 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 119 | Fixed String | not used | | | | | | |
| <i><SideAllocGrp> Cardinality: 1-99, Record counter: NoSideAllocs</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 120 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | N | 4 | 128 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 132 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 136 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 137 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 142 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 148 | Fixed String | not used | | | | | | |
| <i><TrdInstrmntLegGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | |

14.5 Delete TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10602 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 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 or Trd-Type (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 40 | unsigned int | Type of TES trade. <table border="1" data-bbox="991 779 1409 1200"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 42 | unsigned int | Identifies the type of trade notification. <table border="1" data-bbox="991 1317 1409 1402"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table> | Value | Description | 6 | Trade Report Cancel | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 43 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 63 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

14.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

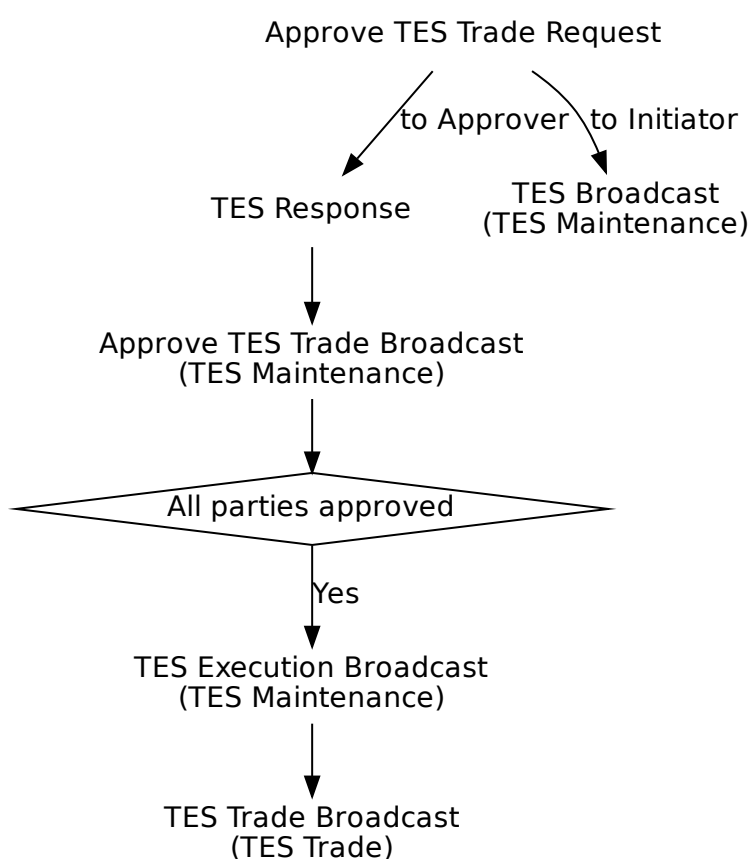
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10606 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1491"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1570 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1410 1933"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |

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

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

14.7 Approve TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------|--------------|-------|-----|-----|--------------|---|
| <MessageHeaderIn> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10603 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <RequestHeader> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|----------------------------|---------------------------------|-------|-----|-----|--------------|---|
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 20003 | PartyIDClientID | N | 8 | 24 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 32 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 40 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 80 | AllocQty | Y | 8 | 48 | Qty | Quantity of the particular trade side in the TES trade. |
| 2489 | PackageID | Y | 4 | 56 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 70 | AllocID | Y | 4 | 60 | unsigned int | Unique identifier for a TES Trade side. |
| 30017 | TESExecID | Y | 4 | 64 | unsigned int | System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided. |
| 1300 | MarketSegmentID | Y | 4 | 68 | signed int | Product identifier. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 72 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade. |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 82 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 83 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 84 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 85 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 86 | Fixed String | <p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------|
| 77 | PositionEffect | Y | 1 | 106 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 107 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 112 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 1 | Account | N | 2 | 118 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 25007 | FreeText1 | N | 12 | 120 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 132 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | FreeText3 | N | 12 | 144 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 20096 | PartyIDTakeUp-TradingFirm | N | 5 | 156 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20038 | PartyIDPosition-Account | N | 32 | 161 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | |
| 20013 | PartyIDOrder-OriginationFirm | N | 7 | 193 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20032 | PartyIDBeneficiary | N | 9 | 200 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 20075 | PartyIDLocationID | N | 2 | 209 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | CustOrderHandling-Inst | N | 1 | 211 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | ComplianceText | N | 20 | 212 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 25241 | PartyEndClient-Identification | N | 20 | 232 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 252 | Fixed String | not used | | | | | | | | | | | | | | | | |

14.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10607 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1491"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1410 1935"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------|-------|-----|-----|---------------|--|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. |
| 80 | AllocQty | Y | 8 | 56 | Qty | Quantity of the particular trade side in the TES trade. |
| 60 | TransactTime | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. |
| 810 | UnderlyingPx | N | 8 | 72 | PriceType | Underlying price associated with a derivative instrument. |
| 483 | TransBkdTime | N | 8 | 80 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. |
| 2589 | RelatedClosePrice | N | 8 | 88 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 96 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 1650 | RelatedSecurityID | N | 8 | 104 | signed int | Instrument ID of the related instrument. Set for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 28908 | RelatedPx | N | 8 | 112 | PriceType | Price of the related instrument. Set for TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 879 | UnderlyingQty | N | 8 | 120 | Qty | Nominal value of an underlying (for an EFS or EFP Index Trade in units of thousand). |
| 1300 | MarketSegmentID | Y | 4 | 128 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 132 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 136 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 70 | AllocID | Y | 4 | 140 | unsigned int | Unique identifier for a TES Trade side. |
| 987 | UnderlyingSettlement-Date | N | 4 | 144 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 148 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|
| 1856 | RelatedTradeID | N | 4 | 152 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 156 | signed int | Identifies a related product. Set for TrdType (1000) Vola Trade or TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 28758 | NegotiationID | N | 4 | 160 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | | | | | |
| 25180 | TESEnrichmentRuleID | N | 4 | 164 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | | | | | | | | | | | | | |
| 25181 | AutoApprovalRuleID | N | 4 | 168 | unsigned int | Auto Approval Rule ID applied for TES trade approval | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 172 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 174 | Counter | Number of used bytes for field VarText (30355). | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 176 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 177 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|----------------------------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | N | 1 | 178 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 179 | unsigned int | <p>Identifies the type of trade notification.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 180 | unsigned int | <p>Overall status of the TES trade, for Initiator only</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table> | Value | Description | 4 | Pending new | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 181 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------------------|---|--------------------------------|---|--------------------|---|-----------|---|----------|---|------------------|---|------------------------|---|----------|----|--------------------|
| 20010 | PartyIDSettlement-Location | N | 1 | 182 | unsigned int | ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table> | Value | Description | 1 | Clearstream Banking Frankfurt | 2 | Clearstream Banking Luxembourg | 3 | CLS Group | 4 | Euroclear | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1840 | TradeAllocStatus | Y | 1 | 183 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table> | Value | Description | 1 | Pending | 2 | Approved | 3 | Auto Approved | 4 | Uploaded | 5 | Canceled | 7 | Pending Reversal | 8 | Side Approved Reversal | 9 | Reversed | 10 | Cancelled Reversal |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Pending | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Auto Approved | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Uploaded | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Canceled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Pending Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Side Approved Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Reversed | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Cancelled Reversal | | | | | | | | | | | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 184 | 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]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 185 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 186 | Counter | Number of repeating EventType entries. | | | | | | | | | | | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 187 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 188 | Counter | Number of underlying stipulation entries. | | | | | | | | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|----------------------------------|-------|-----|-----|--------------|---|
| 25008 | FreeText2 | N | 12 | 252 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25009 | FreeText3 | N | 12 | 264 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 20096 | PartyIDTakeUp- TradingFirm | N | 5 | 276 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 |
| 1 | Account | N | 2 | 281 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 |
| 20038 | PartyIDPosition- Account | N | 32 | 283 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A |
| 20013 | PartyIDOrder- OriginationFirm | N | 7 | 315 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 |
| 20032 | PartyIDBeneficiary | N | 9 | 322 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 |
| 20075 | PartyIDLocationID | N | 2 | 331 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|---------------|
| 306 | UnderlyingIssuer | N | 30 | 399 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 39030 | Pad3 | U | 3 | 429 | Fixed String | not used | | | | | | |
| <i><TrdInstrmntLegGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 432 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 440 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 448 | Qty | not used | | | | | | |
| <i><InstrumentEventGrp> Cardinality: 0-2, Record counter: NoEvents</i> | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table border="1" data-bbox="991 1061 1410 1189"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date |
| Value | Description | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | |
| <i><InstrumentAttributeGrp> Cardinality: 0-6, Record counter: NoInstrAttrib</i> | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|---------------------|-------|------|-----|-----------------|---|-------|-------------|---------|---------------|
| 888 | >UnderlyingStipType | Y | 7 | 32 | Fixed String | Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 584 1410 669"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |
| 30355 | VarText | N | 2000 | 0 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | |

14.9 TES Status Broadcast

This message informs about the TES status.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|-----------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10615 (TradingSessionStatus, MsgType = h) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1409 1489"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1409 1695"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | 8 | TES Trade |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1890 1409 1973"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

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

14.10 TES Execution Broadcast

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10610 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1491"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1410 1935"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 2489 | 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 66 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 67 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 68 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 69 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | A | Broadcast to approver | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 70 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

14.11 TES Trade Broadcast

This messages provides the TES Trade notification.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10614 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1489"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table> | Value | Description | 8 | TES Trade | | |
| Value | Description | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1848 1410 1933"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--|-------|-----|-----|---------------|--|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. |
| 32 | LastQty | Y | 8 | 56 | Qty | Quantity executed in this fill. |
| 1596 | ClearingTradePrice | N | 8 | 64 | PriceType | Price in clearing notation which can be preliminary or final depending on TradeReportType (856). |
| 28736 | ClearingTradeQty | N | 8 | 72 | Qty | Quantity in clearing notation. |
| 60 | TransactTime | Y | 8 | 80 | UTCTimestamp | Transaction timestamp. |
| 1650 | RelatedSecurityID | N | 8 | 88 | signed int | Instrument identifier of the original T7 strategy. |
| 20403 | RootPartyIDClientID | N | 8 | 96 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. |
| 25123 | ExecutingTrader | N | 8 | 104 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 20522 | RootParty- IDInvestmentDecision- Maker | N | 8 | 112 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25161 | BasketTrdMatchID | N | 8 | 120 | unsigned int | System defined Basket ID |
| 28585 | SideLastPx | N | 8 | 128 | PriceType | Fill price for the original T7 strategy. |
| 1009 | SideLastQty | N | 8 | 136 | Qty | Fill quantity for the original T7 strategy. |
| 2589 | RelatedClosePrice | N | 8 | 144 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 2489 | PackageID | Y | 4 | 152 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 1300 | MarketSegmentID | Y | 4 | 156 | signed int | Product identifier. |
| 1003 | TradeID | Y | 4 | 160 | unsigned int | Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument. |
| 75 | TradeDate | Y | 4 | 164 | LocalMktDate | Business date. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|------|-------------------------------------|
| 1506 | SideTradeID | Y | 4 | 168 | unsigned int | Private trade identifier of an executed TES Trade Side per simple instrument. | | | | | | | | | | | | | | | | | | | | |
| 20455 | RootPartyIDSessionID | N | 4 | 172 | unsigned int | Session ID. | | | | | | | | | | | | | | | | | | | | |
| 1126 | OrigTradeID | N | 4 | 176 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. | | | | | | | | | | | | | | | | | | | | |
| 20459 | RootParty- IDExecutingUnit | Y | 4 | 180 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | |
| 20412 | RootParty- IDExecutingTrader | Y | 4 | 184 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | |
| 25026 | RootPartyIDClearing- Unit | N | 4 | 188 | unsigned int | Clearing Business Unit ID. | | | | | | | | | | | | | | | | | | | | |
| 1851 | StrategyLinkID | N | 4 | 192 | unsigned int | Corresponds to the AllocID/IndividualAllocID (unique identifier for a TES Trade side). | | | | | | | | | | | | | | | | | | | | |
| 1649 | RelatedSymbol | N | 4 | 196 | signed int | Product identifier of the original T7 strategy. | | | | | | | | | | | | | | | | | | | | |
| 748 | TotNumTradeReports | N | 4 | 200 | signed int | Number of leg executions of the original strategy order. | | | | | | | | | | | | | | | | | | | | |
| 28758 | NegotiationID | N | 4 | 204 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | | | | | | | |
| 25152 | SRQSRelatedTradeID | N | 4 | 208 | unsigned int | Trade ID out of a SRQS Negotiation Event. | | | | | | | | | | | | | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 212 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | | | | | | | | | | | | | |
| 762 | SecuritySubType | N | 4 | 216 | signed int | Sub-type qualification/identification of the SecurityType | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | N | 2 | 220 | unsigned int | Type of TES trade. <table border="1" data-bbox="991 1547 1409 2047"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------------------|----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | N | 1 | 222 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28587 | RelatedProduct-Complex | N | 1 | 223 | unsigned int | <p>Instrument type of the original T7 strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 224 | unsigned int | <p>Side of the TES trade.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 225 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------------------------|---|---------------------|---|-------------------|---|-------------------------|
| 856 | TradeReportType | Y | 1 | 226 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 1 | Alleged | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | |
| 1 | Alleged | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | |
| 830 | TransferReason | Y | 1 | 227 | unsigned int | Identifies the role for which the trade notification is received. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table> | Value | Description | 1 | Owner | 2 | Clearer | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Owner | | | | | | | | | | | | | | | |
| 2 | Clearer | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 228 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred publication to market</td> </tr> <tr> <td>3</td> <td>Published to market</td> </tr> </tbody> </table> | Value | Description | 2 | Deferred publication to market | 3 | Published to market | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Deferred publication to market | | | | | | | | | | | | | | | |
| 3 | Published to market | | | | | | | | | | | | | | | |
| 442 | MultiLegReporting-Type | N | 1 | 229 | unsigned int | Indicates if the trade resulted from a single order or a multi leg instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single instrument</td> </tr> <tr> <td>2</td> <td>Complex instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Single instrument | 2 | Complex instrument | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Single instrument | | | | | | | | | | | | | | | |
| 2 | Complex instrument | | | | | | | | | | | | | | | |
| 77 | PositionEffect | N | 1 | 230 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|-------------------------------------|----|-----------------------------------|
| 28750 | MultilegPriceModel | N | 1 | 231 | unsigned int | <p>Price decomposition method for legs of a complex instrument.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>leg level prices provided by system</td> </tr> <tr> <td>1</td> <td>leg level prices provided by user</td> </tr> </tbody> </table> | Value | Description | 0 | leg level prices provided by system | 1 | leg level prices provided by user |
| Value | Description | | | | | | | | | | | |
| 0 | leg level prices provided by system | | | | | | | | | | | |
| 1 | leg level prices provided by user | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 232 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 233 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 234 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

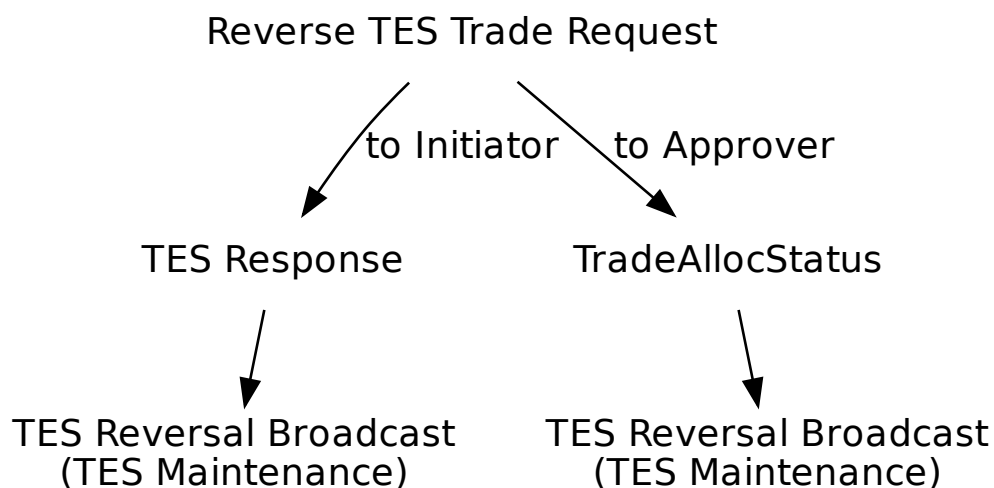
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|---|----|----------------------|
| 21622 | RootParty- IDInvestmentDecision- MakerQualifier | N | 1 | 235 | unsigned int | MiFID field: Qualifier for field Party- IdInvestmentDecisionMaker. Mem- bers/participants will have the possi- bility to specify an Investment quali- fier value to distinguish between nat- ural persons and Algos. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 236 | unsigned int | MiFID field: Field to indicate order received from a direct access or spon- sored access customer <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 700 | ReversalIndicator | N | 1 | 237 | unsigned int | Indicator whether the reversal of the TES trade is electronically requested or not <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 2788 | TradeAggregation- TransType | N | 1 | 238 | unsigned int | Trade Aggregation Identifier. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>New</td> </tr> </table> | Value | Description | 0 | New | | |
| Value | Description | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | |
| 1 | Account | N | 2 | 239 | Fixed String | Accounts to book trades and keep po- sitions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 20438 | RootPartyIDPosition- Account | N | 32 | 241 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 1031 | CustOrderHandling-Inst | N | 1 | 273 | Fixed String | <p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 274 | Fixed String | <p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 25008 | FreeText2 | N | 12 | 286 | Fixed String | <p>Second free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 25009 | FreeText3 | N | 12 | 298 | Fixed String | <p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 310 | Fixed String | <p>Participant Short Name.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 315 | Fixed String | <p>Owning User Short Name.</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|----------------------------------|-------|-----|-----|--------------|---|
| 22404 | RootPartyClearing-Firm | N | 5 | 321 | Fixed String | Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 22421 | RootPartyClearing-Organization | Y | 4 | 326 | Fixed String | Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 20432 | RootParty-IDBeneficiary | N | 9 | 330 | Fixed String | Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 20496 | RootPartyIDTakeUp-TradingFirm | N | 5 | 339 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 |
| 20413 | RootPartyIDOrder-OriginationFirm | N | 7 | 344 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 |
| 20473 | RootParty-IDExecutionVenue | N | 4 | 351 | Fixed String | Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 1903 | RegulatoryTradeID | N | 52 | 355 | Fixed String | TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z |
| 25182 | BasketPartyContra-Firm | N | 5 | 407 | Fixed String | The identifier of the basket member counterparty institution. Valid characters: A-Z, 0-9, \x20 |
| 26162 | BasketSideTrade-ReportID | N | 20 | 412 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E |
| 32999 | FeeDntCode | N | 15 | 432 | Fixed String | This field indicates the Fee Code associated with the transaction. Valid characters: \x41-\x45, \x47, \x4B, \x4D, \x4E, \x50, \x52, \x53, \x54, \x57, \x58 |
| 39000 | Pad1 | U | 1 | 447 | Fixed String | not used |

14.12 Reverse TES Trade Request

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

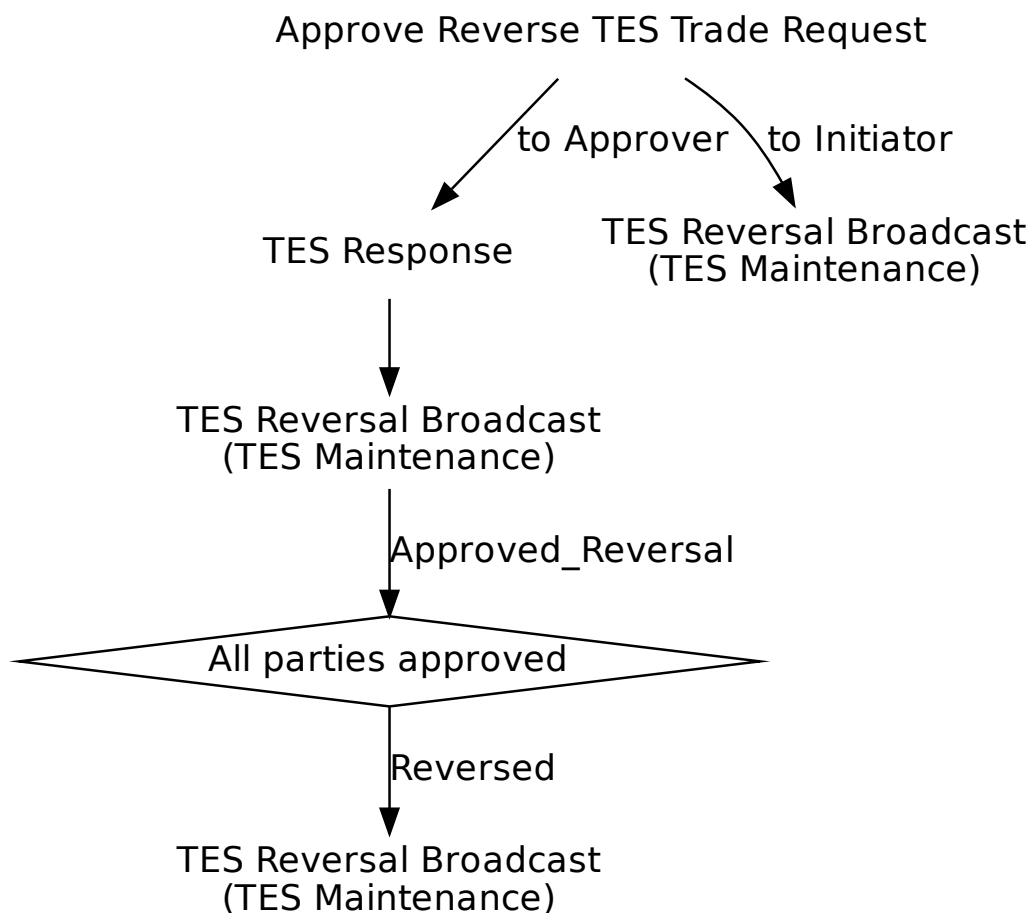


| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
|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

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

14.13 Approve Reverse TES Trade Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|----------------------------|-------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|------|-------------------------------------|
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | | | | | | | | | | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | |
| 2489 | PackagelD | Y | 4 | 28 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | | | | | | | | | |
| 70 | AllocID | Y | 4 | 32 | unsigned int | Unique identifier for a TES Trade side. | | | | | | | | | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 36 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 40 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 44 | unsigned int | Type of TES trade. <table border="1" data-bbox="991 987 1409 1487"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 46 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

14.14 TES Reversal Broadcast

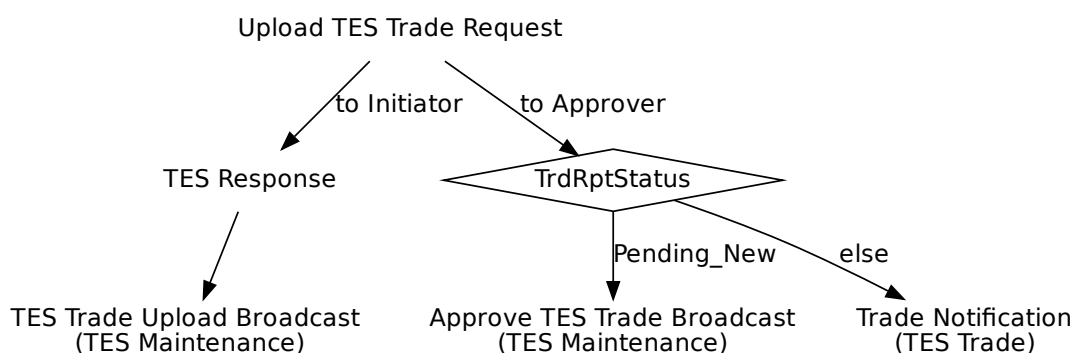
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10632 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1310 1409 1440"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1514 1409 1599"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1796 1409 1881"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25197 | ReversalInitiationTime | N | 8 | 40 | UTCTimestamp | Reversal Initiation Time | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------------------|----|-----------------------|------|---------------------|------|-----------------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|------|-------------------------------------|
| 2489 | PackageID | Y | 4 | 52 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 56 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 60 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 64 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market | 1006 | Eurex/Xetra Enlight triggered trade |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 66 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>7</td> <td>Terminated</td> </tr> <tr> <td>5</td> <td>Pending Cancel</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 7 | Terminated | 5 | Pending Cancel | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Terminated | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Pending Cancel | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25195 | ReversalCancellation-Reason | N | 1 | 67 | unsigned int | Reversal Cancellation Reason <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>TES Activity State Change</td> </tr> <tr> <td>2</td> <td>Instrument Expiration</td> </tr> <tr> <td>3</td> <td>Instrument Deletion</td> </tr> <tr> <td>4</td> <td>Instrument Suspension</td> </tr> </tbody> </table> | Value | Description | 1 | TES Activity State Change | 2 | Instrument Expiration | 3 | Instrument Deletion | 4 | Instrument Suspension | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | TES Activity State Change | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Instrument Expiration | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Instrument Deletion | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Instrument Suspension | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 68 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 69 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | |

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

14.15 Upload TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10612 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 48 | SecurityID | 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. |
| 810 | UnderlyingPx | N | 8 | 48 | PriceType | Underlying price associated with a derivative instrument. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|---------------|--|-------|-------------|---|-------------|----|-------------------|------|------------|------|---------------|------|-------------------------|------|-------------------|------|-----------------|------|-------------------------------|
| 2589 | RelatedClosePrice | N | 8 | 56 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1860 | RelatedTradeQuantity | N | 8 | 64 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1650 | RelatedSecurityID | N | 8 | 72 | signed int | Instrument identifier of the original T7 strategy. | | | | | | | | | | | | | | | | | | |
| 28908 | RelatedPx | N | 8 | 80 | PriceType | Price of the related instrument. | | | | | | | | | | | | | | | | | | |
| 879 | UnderlyingQty | N | 8 | 88 | Qty | Nominal value of an underlying (for an EFS or EFP Index Trade in units of thousand). | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 987 | UnderlyingSettlement-Date | N | 4 | 100 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. | | | | | | | | | | | | | | | | | | |
| 542 | UnderlyingMaturity-Date | N | 4 | 104 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 1856 | RelatedTradeID | N | 4 | 108 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 2546 | RelatedMarket-SegmentID | N | 4 | 112 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 116 | unsigned int | Type of TES trade. <table border="1" data-bbox="991 1547 1410 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1017</td> <td>Delta Neutral Trade at Market</td> </tr> </tbody> </table> | Value | Description | 1 | Block Trade | 12 | Exchange for Swap | 1000 | Vola Trade | 1001 | EFP-Fin Trade | 1002 | EFP-Index Futures Trade | 1007 | QTPIP BLOCK TRADE | 1004 | Trade at Market | 1017 | Delta Neutral Trade at Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Block Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Exchange for Swap | | | | | | | | | | | | | | | | | | | | | | | |
| 1000 | Vola Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1001 | EFP-Fin Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1002 | EFP-Index Futures Trade | | | | | | | | | | | | | | | | | | | | | | | |
| 1007 | QTPIP BLOCK TRADE | | | | | | | | | | | | | | | | | | | | | | | |
| 1004 | Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |
| 1017 | Delta Neutral Trade at Market | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|----------------------------|----|-----------------|----|--------------------------|----|----------------------------------|
| 1227 | ProductComplex | N | 1 | 118 | unsigned int | <p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> <tr> <td>11</td> <td>Commodity Strip</td> </tr> <tr> <td>12</td> <td>Scaled Simple Instrument</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | 2 | Standard Option Strategy | 3 | Non-Standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter-Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument | 11 | Commodity Strip | 12 | Scaled Simple Instrument | 13 | Non-Standard Volatility Strategy |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Non-Standard Option Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Futures Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Inter-Product Spread | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Standard Future Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Pack and Bundle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Flexible Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Commodity Strip | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Scaled Simple Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | Non-Standard Volatility Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 119 | unsigned int | <p>Identifies the type of trade notification.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 120 | unsigned int | <p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 121 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 555 | NoLegs | Y | 1 | 122 | Counter | Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices). | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 864 | NoEvents | Y | 1 | 123 | Counter | Number of repeating EventType entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 870 | NoInstrAttrib | Y | 1 | 124 | Counter | Number of repeating InstrAttribType entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 887 | NoUnderlyingStips | Y | 1 | 125 | Counter | Number of underlying stipulation entries. | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------------|---|------------------------------|---|--------------------|---|-----------|
| 25034 | SkipValidations | Y | 1 | 126 | unsigned int | Indicator to skip validations. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 127 | unsigned int | Can only be used for EEX <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 4 | Pending new | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | |
| 25160 | TradePlatform | N | 1 | 128 | unsigned int | Indicates trade platform. Can only be used for EEX <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Off-Book</td> </tr> <tr> <td>1</td> <td>On-Book</td> </tr> </tbody> </table> | Value | Description | 0 | Off-Book | 1 | On-Book | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Off-Book | | | | | | | | | | | | | | | |
| 1 | On-Book | | | | | | | | | | | | | | | |
| 29008 | HedgeType | N | 1 | 129 | 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]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table> | Value | Description | 0 | Duration Hedge | 1 | Nominal Hedge | 2 | Price Factor Hedge | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Duration Hedge | | | | | | | | | | | | | | | |
| 1 | Nominal Hedge | | | | | | | | | | | | | | | |
| 2 | Price Factor Hedge | | | | | | | | | | | | | | | |
| 20010 | PartyIDSettlement-Location | N | 1 | 130 | unsigned int | ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table> | Value | Description | 1 | Clearstrem Banking Frankfurt | 2 | Clearstrem Banking Luxemburg | 3 | CLS Group | 4 | Euroclear |
| 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 | | | | | | |
|--|---------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------|---|--------------------|
| 25175 | ValueCheckTypeMin-LotSize | N | 1 | 131 | unsigned int | Indicator for checking the Minimum Lot Size by the exchange. Mandatory if TrdRptStatus=4(Pending_New) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 132 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 28583 | TradeReportText | N | 20 | 152 | Fixed String | User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 172 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 184 | Fixed String | Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 318 | UnderlyingCurrency | N | 3 | 214 | CurrencyType | Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 306 | UnderlyingIssuer | N | 30 | 217 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E | | | | | | |
| 25199 | SwapClearer | N | 1 | 247 | unsigned int | Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table> | Value | Description | 0 | Eurex Clearing | 1 | Non-Eurex Clearing |
| Value | Description | | | | | | | | | | | |
| 0 | Eurex Clearing | | | | | | | | | | | |
| 1 | Non-Eurex Clearing | | | | | | | | | | | |
| <i><SideAllocExtGrp> Cardinality: 1-99, Record counter: NoSideAllocs</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 248 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| 20003 | >PartyIDClientID | N | 8 | 256 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | >PartyIDInvestment-DecisionMaker | N | 8 | 264 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | >ExecutingTrader | N | 8 | 272 | unsigned int | MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 280 | unsigned int | not used | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 284 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 289 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39000 | >Pad1 | U | 1 | 295 | Fixed String | not used | | | | | | |
| 25180 | >TESEnrichment- RuleID | N | 4 | 296 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 300 | unsigned int | Side of the TES trade. <table border="1" data-bbox="991 1776 1409 1906"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 1840 | >TradeAllocStatus | U | 1 | 301 | unsigned int | not used | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 306 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 307 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 308 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 1 | >Account | N | 2 | 309 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 311 | Fixed String | <p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 343 | Fixed String | <p>Take-up Member Short Name.</p> <p>Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 25007 | >FreeText1 | N | 12 | 348 | Fixed String | <p>First free-format text field for trader specific or customer-related comments</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 25008 | >FreeText2 | N | 12 | 360 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 25009 | >FreeText3 | N | 12 | 372 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 384 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 391 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | |
| 20075 | >PartyIDLocationID | N | 2 | 400 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 402 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|---------------|
| 2404 | >ComplianceText | N | 20 | 403 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 25241 | >PartyEndClient-Identification | N | 20 | 423 | Fixed String | End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F | | | | | | |
| 39050 | >Pad5 | U | 5 | 443 | Fixed String | not used | | | | | | |
| <i><TrdInstrmntLegGrp> Cardinality: 0-20, Record counter: NoLegs</i> | | | | | | | | | | | | |
| 602 | >LegSecurityID | Y | 8 | 0 | signed int | Instrument identifier of the leg security. | | | | | | |
| 566 | >LegPrice | Y | 8 | 8 | PriceType | User provided leg trade price (not for underlying leg). | | | | | | |
| 687 | >LegQty | U | 8 | 16 | Qty | not used | | | | | | |
| <i><InstrumentEventGrp> Cardinality: 0-2, Record counter: NoEvents</i> | | | | | | | | | | | | |
| 866 | >EventDate | Y | 4 | 0 | LocalMktDate | Date of event. To be set for TrdType (12) Exchange for Swap [mandatory]. | | | | | | |
| 865 | >EventType | Y | 1 | 4 | unsigned int | Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table> | Value | Description | 8 | Swap Start Date | 9 | Swap End Date |
| Value | Description | | | | | | | | | | | |
| 8 | Swap Start Date | | | | | | | | | | | |
| 9 | Swap End Date | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 5 | Fixed String | not used | | | | | | |
| <i><InstrumentAttributeGrp> Cardinality: 0-6, Record counter: NoInstrAttrib</i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|--|------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------|-----|-------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|
| 871 | >InstrAttribType | Y | 1 | 0 | unsigned int | 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 border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table> | Value | Description | 5 | Variable rate | 100 | Coupon rate | 101 | Offset to the variable coupon rate | 102 | Swap Customer 1 | 103 | Swap Customer 2 | 104 | Cash Basket Reference |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 5 | Variable rate | | | | | | | | | | | | | | | | | | | |
| 100 | Coupon rate | | | | | | | | | | | | | | | | | | | |
| 101 | Offset to the variable coupon rate | | | | | | | | | | | | | | | | | | | |
| 102 | Swap Customer 1 | | | | | | | | | | | | | | | | | | | |
| 103 | Swap Customer 2 | | | | | | | | | | | | | | | | | | | |
| 104 | Cash Basket Reference | | | | | | | | | | | | | | | | | | | |
| 872 | >InstrAttribValue | Y | 32 | 1 | Fixed String | Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><UnderlyingStipGrp> Cardinality: 0-1, Record counter: NoUnderlyingStips</i> | | | | | | | | | | | | | | | | | | | | |
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | Value of stipulation. In case of coupon frequency , fill the field with coupon 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]. <table border="1" data-bbox="991 584 1410 667"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

14.16 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10613 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1361 1410 1491"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1568 1410 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1410 1935"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------|-------|-----|-----|---------------|--|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. |
| 483 | TransBkdTime | N | 8 | 56 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. |
| 60 | TransactTime | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. |
| 810 | UnderlyingPx | N | 8 | 72 | PriceType | Underlying price associated with a derivative instrument. |
| 2589 | RelatedClosePrice | N | 8 | 80 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. |
| 1860 | RelatedTradeQuantity | N | 8 | 88 | Qty | Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 28908 | RelatedPx | N | 8 | 96 | PriceType | Price of the related instrument. |
| 879 | UnderlyingQty | N | 8 | 104 | Qty | Nominal value of an underlying (for an EFS or EFP Index Trade in units of thousand). |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. |
| 2489 | PackageID | Y | 4 | 116 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 30017 | TESExecID | Y | 4 | 120 | unsigned int | System transaction identifier for a T7 Entry Service transaction. |
| 987 | UnderlyingSettlement-Date | N | 4 | 124 | LocalMktDate | Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. |
| 542 | UnderlyingMaturity-Date | N | 4 | 128 | LocalMktDate | Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory]. |
| 1856 | RelatedTradeID | N | 4 | 132 | unsigned int | Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory]. |
| 2546 | RelatedMarket-SegmentID | N | 4 | 136 | signed int | Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory]. |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------------------|---|--------------------------------|---|-----------|---|-----------|
| 20010 | PartyIDSettlement-Location | N | 1 | 153 | unsigned int | ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table> | Value | Description | 1 | Clearstream Banking Frankfurt | 2 | Clearstream Banking Luxembourg | 3 | CLS Group | 4 | Euroclear |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Clearstream Banking Frankfurt | | | | | | | | | | | | | | | |
| 2 | Clearstream Banking Luxembourg | | | | | | | | | | | | | | | |
| 3 | CLS Group | | | | | | | | | | | | | | | |
| 4 | Euroclear | | | | | | | | | | | | | | | |
| 25199 | SwapClearer | N | 1 | 154 | unsigned int | Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table> | Value | Description | 0 | Eurex Clearing | 1 | Non-Eurex Clearing | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Eurex Clearing | | | | | | | | | | | | | | | |
| 1 | Non-Eurex Clearing | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 155 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 156 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 176 | Fixed String | Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 181 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 309 | UnderlyingSecurityID | N | 12 | 187 | ISIN | Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 307 | UnderlyingSecurity-Desc | N | 30 | 199 | 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 | 229 | 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 | 232 | Fixed String | The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E |
| 39020 | Pad2 | U | 2 | 262 | Fixed String | not used |
| <i><SideAllocExtGrp> Cardinality: 1-99, Record counter: NoSideAllocs</i> | | | | | | |
| 80 | >AllocQty | Y | 8 | 264 | Qty | Quantity of the particular trade side in the TES trade. |
| 20003 | >PartyIDClientID | N | 8 | 272 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | >PartyIDInvestment-DecisionMaker | N | 8 | 280 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | >ExecutingTrader | N | 8 | 288 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 467 | >IndividualAllocID | Y | 4 | 296 | unsigned int | Unique identifier for a TES trade side. |
| 22001 | >PartyExecutingFirm | Y | 5 | 300 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 |
| 22012 | >PartyExecuting- Trader | Y | 6 | 305 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 |
| 39000 | >Pad1 | U | 1 | 311 | Fixed String | not used |
| 25180 | >TESEnrichment- RuleID | N | 4 | 312 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|---------------------|----|------------------------|
| 23002 | >OrderAttribute-LiquidityProvision | N | 1 | 320 | unsigned int | <p>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 25124 | >ExecutingTrader-Qualifier | N | 1 | 321 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | >PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 322 | unsigned int | <p>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 323 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |

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

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

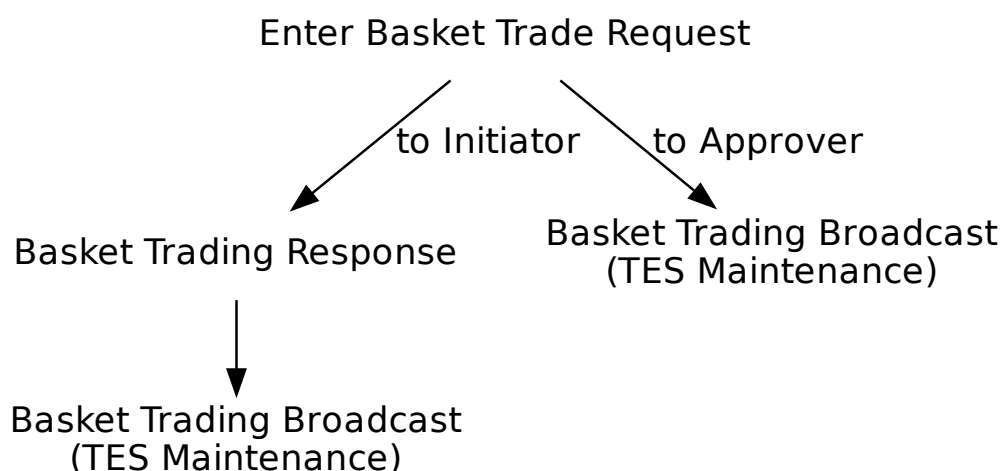
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|---|------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|-----|---------------|-----|------------------------------------|-----|-----------------|-----|-----------------|-----|-----------------------|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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|---------|----------------------|-------|-----|-----|--------------|---|-------|-------------|---------|---------------|
| 889 | >UnderlyingStipValue | Y | 32 | 0 | Fixed String | Value of stipulation. In case of coupon frequency , fill the field with coupon 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]. <table border="1" data-bbox="991 862 1409 947"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table> | Value | Description | PAYFREQ | Pay_Frequency |
| Value | Description | | | | | | | | | |
| PAYFREQ | Pay_Frequency | | | | | | | | | |
| 39000 | >Pad1 | U | 1 | 39 | Fixed String | not used | | | | |

15 Basket Trading

15.1 Enter Basket Trade Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|
| 828 | TrdType | Y | 2 | 36 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 38 | Counter | Number of trade match sides | | | | | | |
| 856 | TradeReportType | Y | 1 | 40 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | |
| Value | Description | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 41 | unsigned int | Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | |
| Value | Description | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 42 | Counter | Number of Basket Root Parties | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 43 | Counter | Number of instrument match sides | | | | | | |
| 31091 | BasketAnonymity | N | 1 | 44 | unsigned int | Used to indicate anonymized trades in baskets. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 45 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 65 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39030 | Pad3 | U | 3 | 85 | Fixed String | not used | | | | | | |
| <i><BasketRootPartyGrp> Cardinality: 1-2, Record counter: NoBasketRootPartyGrps</i> | | | | | | | | | | | | |
| 1122 | >RootPartySub-IDType | Y | 2 | 88 | unsigned int | RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller |
| Value | Description | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 90 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 95 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|---------------------------|-------|-----|-----|---------------|--|-------|-------------|------|----------------------|------|-----------------|
| 26162 | >BasketSideTrade-ReportID | N | 20 | 101 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39070 | >Pad7 | U | 7 | 121 | Fixed String | not used | | | | | | |
| <i><InstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NolInstrmtMatchSides</i> | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | |
| 483 | >TransBkdTime | N | 8 | 16 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | |
| 1596 | >ClearingTradePrice | U | 8 | 32 | PriceType | not used | | | | | | |
| 2489 | >PackageID | U | 4 | 40 | unsigned int | not used | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |

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

15.2 Basket Trading Response

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

15.3 Basket Trading Broadcast

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10625 (TradeMatchReport, MsgType = DC) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------------|--|-------|-------------|------|---------------------------------------|------|------------------------|---|---------------------|
| 25167 | BasketExecID | Y | 4 | 56 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 60 | signed int | Product identifier. | | | | | | | | |
| 200 | MaturityMonthYear | Y | 4 | 64 | LocalMonth-YearCod | Month year code for expiry YYYYMM | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 68 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 72 | Counter | Number of trade match sides | | | | | | | | |
| 828 | TrdType | Y | 2 | 74 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | |
| Value | Description | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 76 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 5 | No/Was (Replaced) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 77 | unsigned int | Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 4 | Addendum | 5 | No/Was (Substitute) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 4 | Addendum | | | | | | | | | | | | | |
| 5 | No/Was (Substitute) | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 78 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | |
| Value | Description | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | |
| 25171 | NoBasketRootParty-GrpsBC | Y | 1 | 79 | Counter | Number of Basket Root Parties | | | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 80 | Counter | Number of instrument match sides | | | | | | | | |
| 31091 | BasketAnonymity | N | 1 | 81 | unsigned int | Used to indicate anonymized trades in baskets. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 82 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---|---------------------------|-------|-----|-----|---------------|--|-------|-------------|------|-------|------|--------|------|--------|
| 571 | TradeReportID | N | 20 | 102 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | |
| 39060 | Pad6 | U | 6 | 122 | Fixed String | not used | | | | | | | | |
| <i><BasketRootPartyGrp> Cardinality: 2-3, Record counter: NoBasketRootPartyGrpsBC</i> | | | | | | | | | | | | | | |
| 1122 | >RootPartySub-IDType | Y | 2 | 128 | unsigned int | RootParty sub-type <table border="1" data-bbox="991 622 1409 792"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> <tr> <td>4003</td> <td>Broker</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller | 4003 | Broker |
| Value | Description | | | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | | | |
| 4003 | Broker | | | | | | | | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 130 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 135 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 141 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 161 | Fixed String | not used | | | | | | | | |
| <i><InstrmtMatchSideGrp> Cardinality: 1-199, Record counter: NolInstrmtMatchSides</i> | | | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | | | |
| 483 | >TransBkdTime | N | 8 | 16 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | |
| 1596 | >ClearingTradePrice | N | 8 | 32 | PriceType | Price in clearing notation which can be preliminary or final depending on TradeReportType (856). | | | | | | | | |
| 2489 | >PackageID | Y | 4 | 40 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | | | | | | | | |

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

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

15.4 Approve Basket Broadcast

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10627 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1317 1410 1444"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1523 1410 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1803 1410 1888"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|---|---------------------|
| 25167 | BasketExecID | Y | 4 | 56 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 60 | signed int | Product identifier. | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 64 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | |
| Value | Description | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 70 | Counter | Number of trade match sides | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 72 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | | | |
| Value | Description | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 73 | unsigned int | Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 4 | Addendum | 5 | No/Was (Substitute) |
| Value | Description | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | |
| 4 | Addendum | | | | | | | | | | | | | |
| 5 | No/Was (Substitute) | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 74 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | A | Broadcast to approver | | | | |
| Value | Description | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 75 | Counter | Number of Basket Root Parties | | | | | | | | |
| 20007 | PartyIDEnteringFirm | Y | 1 | 76 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 77 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 83 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | | | |
| 571 | TradeReportID | N | 20 | 103 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | |
| 39050 | Pad5 | U | 5 | 123 | Fixed String | not used | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--|---------------------------|-------|-----|-----|---------------|--|-------|-------------|------|-------------|------|-----------------|------|--------|
| <i><BasketRootPartyGrp> Cardinality: 1-2, Record counter: NoBasketRootPartyGrps</i> | | | | | | | | | | | | | | |
| 1122 | >RootPartySub-IDType | Y | 2 | 128 | unsigned int | RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> <tr> <td>4003</td> <td>Broker</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller | 4003 | Broker |
| Value | Description | | | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | | | |
| 4003 | Broker | | | | | | | | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 130 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 135 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 141 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 161 | Fixed String | not used | | | | | | | | |
| <i><BasketSideAllocExtBCGrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</i> | | | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 8 | signed int | Instrument identifier. | | | | | | | | |
| 31 | >LastPx | Y | 8 | 16 | PriceType | Price of this fill. | | | | | | | | |
| 483 | >TransBkdTime | N | 8 | 24 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 32 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | | | |
| 2489 | >PackageID | Y | 4 | 40 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | | | | | | | | |
| 70 | >AllocID | Y | 4 | 48 | unsigned int | Unique identifier for a TES Trade side. | | | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 52 | unsigned int | Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market | | |
| Value | Description | | | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | | | |

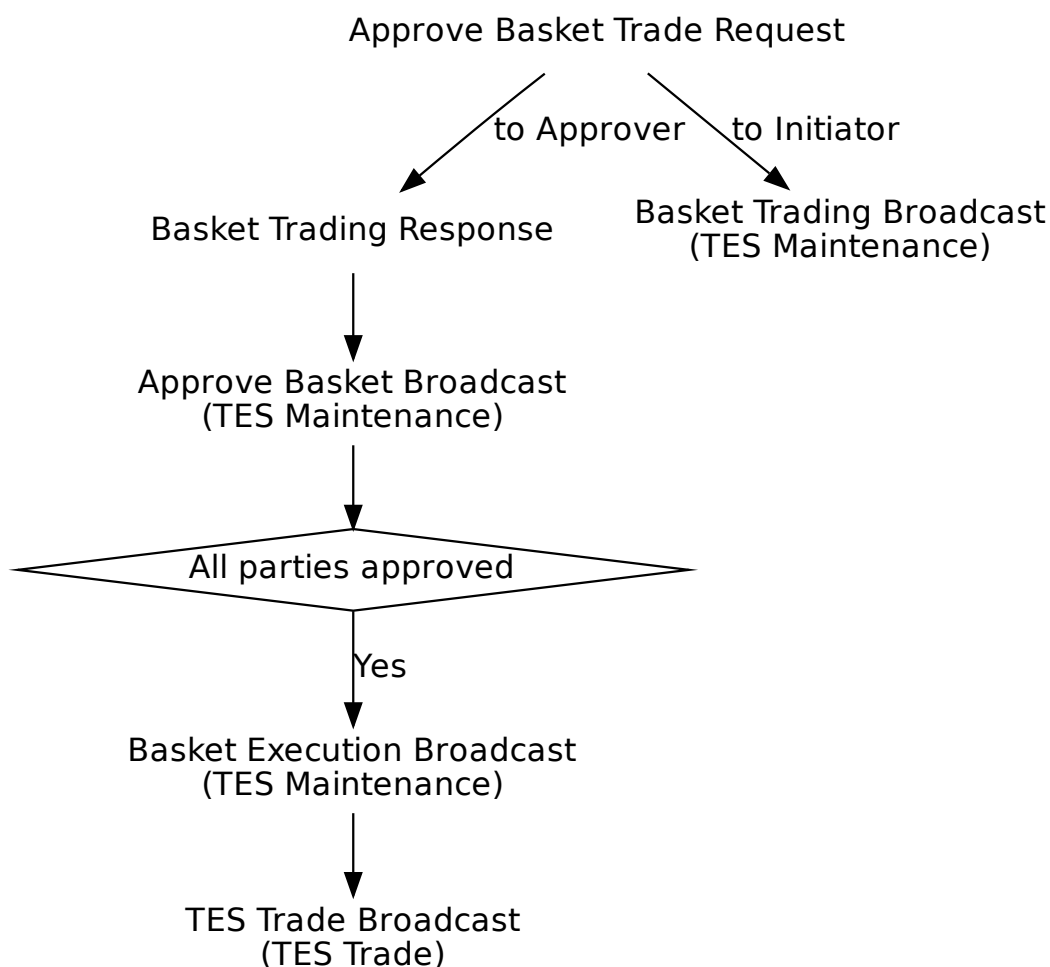
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|-------|-------------------|-------|-------------------------|---|--------------|
| 803 | >PartySubIDType | Y | 2 | 54 | unsigned int | Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 14001 | Buyer | 14002 | Seller | | |
| Value | Description | | | | | | | | | | | | | |
| 14001 | Buyer | | | | | | | | | | | | | |
| 14002 | Seller | | | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 56 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | |
| 77 | >PositionEffect | Y | 1 | 57 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open | | |
| Value | Description | | | | | | | | | | | | | |
| C | Close | | | | | | | | | | | | | |
| O | Open | | | | | | | | | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 58 | unsigned int | Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table> | Value | Description | 1 | Add volume | 2 | Remove volume | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | | | |
| 1815 | >TradingCapacity | Y | 1 | 59 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | |
| 1840 | >TradeAllocStatus | Y | 1 | 60 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Approved</td> </tr> </tbody> </table> | Value | Description | 2 | Approved | | | | |
| Value | Description | | | | | | | | | | | | | |
| 2 | Approved | | | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 61 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | | | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|---|---------------|
| 1390 | >TradePublish-Indicator | Y | 1 | 62 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 63 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 68 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 1 | >Account | N | 2 | 74 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 76 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | >FreeText2 | N | 12 | 88 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25009 | >FreeText3 | N | 12 | 100 | Fixed String | Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 20096 | >PartyIDTakeUp-TradingFirm | N | 5 | 112 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20013 | >PartyIDOrder-OriginationFirm | N | 7 | 117 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20032 | >PartyIDBeneficiary | N | 9 | 124 | Fixed String | Final Beneficiary Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20038 | >PartyIDPosition-Account | N | 32 | 133 | Fixed String | 'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|------|---|------------|---|---|---|---|---|---|---|--|---|-------------|
| 20075 | >PartyIDLocationID | N | 2 | 165 | Fixed String | Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | |
| 1031 | >CustOrderHandling-Inst | N | 1 | 167 | Fixed String | Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk | Y | Electronic | C | Vendor-provided Platform billed by Executing Broker | G | Sponsored Access via Exchange API or FIX provided by Executing Broker | H | Premium Algorithmic Trading Provider billed by Executing Broker | D | Other, including Other-provided Screen | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| W | Desk | | | | | | | | | | | | | | | | | | | | | |
| Y | Electronic | | | | | | | | | | | | | | | | | | | | | |
| C | Vendor-provided Platform billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| G | Sponsored Access via Exchange API or FIX provided by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| H | Premium Algorithmic Trading Provider billed by Executing Broker | | | | | | | | | | | | | | | | | | | | | |
| D | Other, including Other-provided Screen | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | |
| 2404 | >ComplianceText | N | 20 | 168 | Fixed String | This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | |
| 39040 | >Pad4 | U | 4 | 188 | Fixed String | not used | | | | | | | | | | | | | | | | |

15.5 Approve Basket Trade Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID | | | | | | |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. | | | | | | |
| 1122 | RootPartySubIDType | Y | 2 | 40 | unsigned int | RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller |
| Value | Description | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 42 | Counter | Number of trade match sides | | | | | | |
| 828 | TrdType | Y | 2 | 44 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 46 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | |
| Value | Description | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 47 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 67 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 26162 | BasketSideTrade-ReportID | N | 20 | 87 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39050 | Pad5 | U | 5 | 107 | Fixed String | not used | | | | | | |
| <i><BasketSideAllocExtGrp> Cardinality: 1-398, Record counter: NoBasketSideAlloc</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 112 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------|---|------|
| 20003 | >PartyIDClientID | N | 8 | 120 | unsigned int | MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | >PartyIDInvestment-DecisionMaker | N | 8 | 128 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | >ExecutingTrader | N | 8 | 136 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 2489 | >PackageID | Y | 4 | 144 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 148 | signed int | Product ID | | | | | | |
| 70 | >AllocID | Y | 4 | 152 | unsigned int | Unique identifier for a TES Trade side. | | | | | | |
| 54 | >Side | Y | 1 | 156 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 77 | >PositionEffect | Y | 1 | 157 | char | Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table> | Value | Description | C | Close | O | Open |
| Value | Description | | | | | | | | | | | |
| C | Close | | | | | | | | | | | |
| O | Open | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|--|---|-------------------|
| 23003 | >OrderAttributeRisk-Reduction | N | 1 | 162 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 1724 | >OrderOrigination | N | 1 | 163 | unsigned int | <p>MiFID field: Field to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 164 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 169 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 1 | >Account | N | 2 | 175 | Fixed String | Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 25007 | >FreeText1 | N | 12 | 177 | Fixed String | First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | >FreeText2 | N | 12 | 189 | Fixed String | Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |

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

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

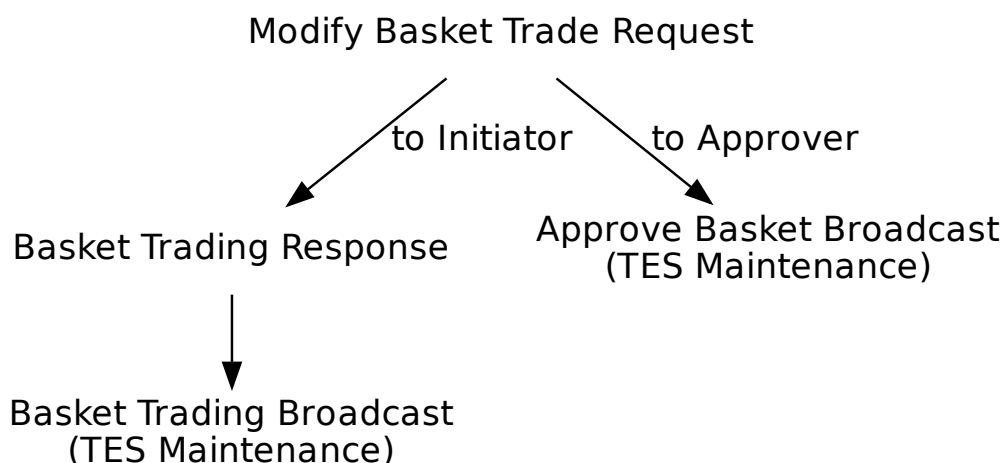
15.6 Basket Execution Broadcast

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

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

15.7 Modify Basket Trade Request

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



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

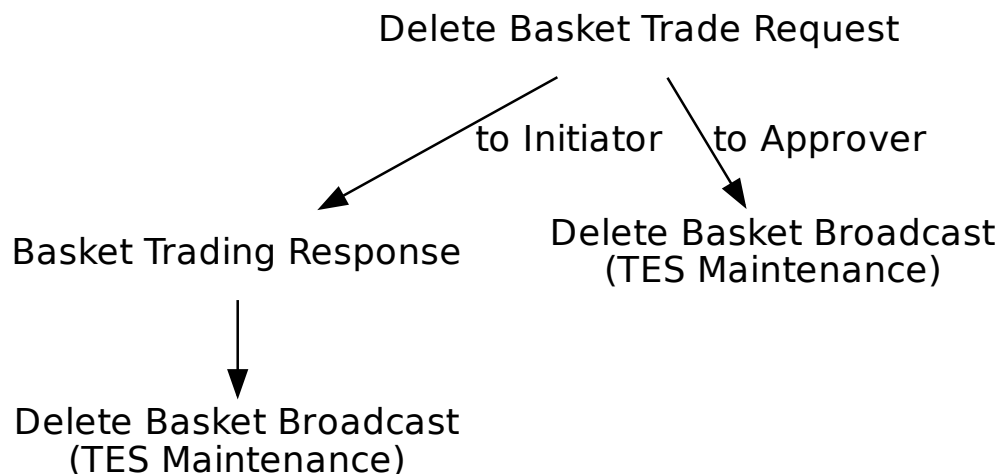
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|
| 28899 | BasketProfileID | N | 4 | 44 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | |
| 828 | TrdType | Y | 2 | 48 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 50 | Counter | Number of trade match sides | | | | | | |
| 856 | TradeReportType | Y | 1 | 52 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table> | Value | Description | 5 | No/Was (Replaced) | | |
| Value | Description | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 53 | Counter | Number of Basket Root Parties | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 54 | Counter | Number of instrument match sides | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 55 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 75 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 95 | Fixed String | not used | | | | | | |
| <i><BasketRootPartyGrp> Cardinality: 1 - 2, Record counter: NoBasketRootPartyGrps</i> | | | | | | | | | | | | |
| 1122 | >RootPartySub-IDType | Y | 2 | 96 | unsigned int | RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller |
| Value | Description | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 98 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 103 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 109 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39070 | >Pad7 | U | 7 | 129 | Fixed String | not used | | | | | | |
| <i><InstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NoInstrmtMatchSides</i> | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------|-------|-----|-----|---------------|---|-------|-------------|------|----------------------|------|-----------------|
| 483 | >TransBkdTime | N | 8 | 16 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | |
| 1596 | >ClearingTradePrice | U | 8 | 32 | PriceType | not used | | | | | | |
| 2489 | >PackageID | N | 4 | 40 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp | | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table> | Value | Description | 1 | Add volume | 2 | Remove volume |
| Value | Description | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | |
| 28583 | >TradeReportText | N | 20 | 54 | Fixed String | User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|------------------------|-------|-----|-----|--------------|---|-------|-------------|-------|-------|-------|--------|
| 39060 | >Pad6 | U | 6 | 74 | Fixed String | not used | | | | | | |
| <i><BasketSideAllocGrp> Cardinality: 1 - 398, Record counter: NoBasketSideAlloc</i> | | | | | | | | | | | | |
| 80 | >AllocQty | Y | 8 | 0 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | N | 4 | 8 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 803 | >PartySubIDType | Y | 2 | 12 | unsigned int | Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 14001 | Buyer | 14002 | Seller |
| Value | Description | | | | | | | | | | | |
| 14001 | Buyer | | | | | | | | | | | |
| 14002 | Seller | | | | | | | | | | | |
| 54 | >Side | Y | 1 | 14 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 15 | unsigned int | ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp | | | | | | |
| 1840 | >TradeAllocStatus | U | 1 | 16 | unsigned int | not used | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 17 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 22 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | |

15.8 Delete Basket Trade Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|
| 828 | TrdType | Y | 2 | 40 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 42 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table> | Value | Description | 6 | Trade Report Cancel | | |
| Value | Description | | | | | | | | | | | |
| 6 | Trade Report Cancel | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 43 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 63 | Fixed String | not used | | | | | | |

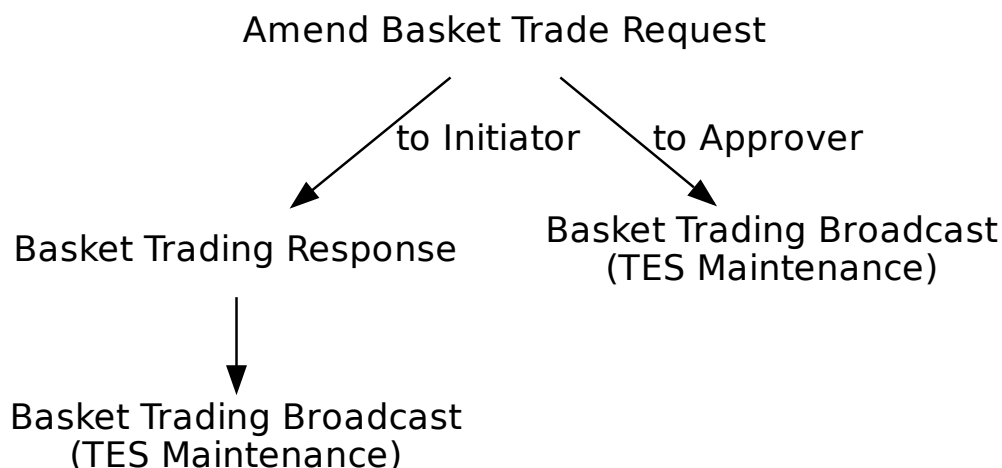
15.9 Delete Basket Broadcast

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10626 (Trade-MatchReport, MsgType = DC) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1310 1409 1435"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1514 1409 1599"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1796 1409 1881"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 40 | unsigned int | System defined Basket ID | | | | | | |
| 60 | TransactTime | Y | 8 | 48 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|---|-----|---|-----|---------------------------------------|-----|---------------------------------|-----|------------------------|-----|--------------------------|-----|---|-----|----------------------------|-----|------------------------------------|
| 25167 | BasketExecID | Y | 4 | 60 | unsigned int | System generated transaction ID for a Basket transaction | | | | | | | | | | | | | | | | | | | | | | |
| 28899 | BasketProfileID | N | 4 | 64 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 68 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 285 | DeleteReason | Y | 1 | 70 | unsigned int | Reason for deletion. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> <tr> <td>105</td> <td>Deletion of Instrument</td> </tr> <tr> <td>106</td> <td>Suspension of Instrument</td> </tr> <tr> <td>107</td> <td>Deletion caused by a pre-trade risk event</td> </tr> <tr> <td>108</td> <td>Basket amendment cancelled</td> </tr> <tr> <td>109</td> <td>Amendment cancelled by user action</td> </tr> </tbody> </table> | Value | Description | 100 | Deletion via the TES Delete Request | 101 | Automatic deletion due to TES Activity State Change | 102 | Automatic deletion due to instrument expiration | 103 | Deletion caused by Clearing/Risk stop | 104 | Deletion caused by Trading stop | 105 | Deletion of Instrument | 106 | Suspension of Instrument | 107 | Deletion caused by a pre-trade risk event | 108 | Basket amendment cancelled | 109 | Amendment cancelled by user action |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Deletion via the TES Delete Request | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Automatic deletion due to TES Activity State Change | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 102 | Automatic deletion due to instrument expiration | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 103 | Deletion caused by Clearing/Risk stop | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 104 | Deletion caused by Trading stop | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 105 | Deletion of Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 106 | Suspension of Instrument | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Deletion caused by a pre-trade risk event | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 108 | Basket amendment cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 109 | Amendment cancelled by user action | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 71 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | I | Broadcast to initiator | A | Broadcast to approver | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| I | Broadcast to initiator | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 72 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 92 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |

15.10 Amend Basket Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-------------------|-------|-----|-----|--------------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10629 (Trade-MatchReport, MsgType = DC) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 25161 | BasketTrdMatchID | Y | 8 | 24 | unsigned int | System defined Basket ID |
| 25167 | BasketExecID | Y | 4 | 32 | unsigned int | System generated transaction ID for a Basket transaction |
| 1300 | MarketSegmentID | Y | 4 | 36 | signed int | Product identifier. |
| 200 | MaturityMonthYear | Y | 4 | 40 | LocalMonth-YearCod | Month year code for expiry YYYYMM |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|------|---------------------------------------|------|------------------------|
| 28899 | BasketProfileID | N | 4 | 44 | unsigned int | ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010) | | | | | | |
| 828 | TrdType | Y | 2 | 48 | unsigned int | Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table> | Value | Description | 1010 | Basket of Equity Total Return Futures | 1011 | Equity Bespoke Baskets |
| Value | Description | | | | | | | | | | | |
| 1010 | Basket of Equity Total Return Futures | | | | | | | | | | | |
| 1011 | Equity Bespoke Baskets | | | | | | | | | | | |
| 25169 | NoBasketSideAlloc | Y | 2 | 50 | Counter | Number of trade match sides | | | | | | |
| 856 | TradeReportType | Y | 1 | 52 | unsigned int | Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | |
| Value | Description | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | |
| 25173 | BasketTradeReport-Type | Y | 1 | 53 | unsigned int | Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table> | Value | Description | 4 | Addendum | 5 | No/Was (Substitute) |
| Value | Description | | | | | | | | | | | |
| 4 | Addendum | | | | | | | | | | | |
| 5 | No/Was (Substitute) | | | | | | | | | | | |
| 25165 | NoBasketRootParty-Grps | Y | 1 | 54 | Counter | Number of Basket Root Parties | | | | | | |
| 1889 | NoInstrmtMatchSides | Y | 1 | 55 | Counter | Number of instrument match sides | | | | | | |
| 25168 | BasketTradeReport-Text | N | 20 | 56 | Fixed String | User defined text message field Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 76 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| <i><BasketRootPartyGrp> Cardinality: 1-2, Record counter: NoBasketRootPartyGrps</i> | | | | | | | | | | | | |
| 1122 | >RootPartySub-IDType | Y | 2 | 96 | unsigned int | RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table> | Value | Description | 4001 | Buyer | 4002 | Seller |
| Value | Description | | | | | | | | | | | |
| 4001 | Buyer | | | | | | | | | | | |
| 4002 | Seller | | | | | | | | | | | |
| 22417 | >RootPartyContra-Firm | Y | 5 | 98 | Fixed String | The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22437 | >RootPartyContra-Trader | Y | 6 | 103 | Fixed String | The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 26162 | >BasketSideTrade-ReportID | N | 20 | 109 | Fixed String | User defined Basket trade ID Valid characters: \x01-\x7E | | | | | | |
| 39070 | >Pad7 | U | 7 | 129 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|---------------|--|-------|-------------|------|----------------------|------|-----------------|
| <i><InstrmtMatchSideGrp> Cardinality: 1 - 199, Record counter: NolInstrmtMatchSides</i> | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 0 | signed int | Instrument identifier. | | | | | | |
| 31 | >LastPx | Y | 8 | 8 | PriceType | Price of this fill. | | | | | | |
| 483 | >TransBkdTime | N | 8 | 16 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | |
| 2589 | >RelatedClosePrice | N | 8 | 24 | floatDecimal6 | User defined index price. To be set for TrdType (1004) Trade at Market and TrdType (1017) Delta Neutral Trade at Market [mandatory]. | | | | | | |
| 1596 | >ClearingTradePrice | U | 8 | 32 | PriceType | not used | | | | | | |
| 2489 | >PackageID | U | 4 | 40 | unsigned int | not used | | | | | | |
| 1898 | >SideMarket-SegmentID | Y | 4 | 44 | signed int | Product ID | | | | | | |
| 1008 | >SideTrdSubTyp | Y | 2 | 48 | unsigned int | Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table> | Value | Description | 2001 | Block Trade | 2004 | Trade at Market |
| Value | Description | | | | | | | | | | | |
| 2001 | Block Trade | | | | | | | | | | | |
| 2004 | Trade at Market | | | | | | | | | | | |
| 1227 | >ProductComplex | Y | 1 | 50 | unsigned int | This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Simple instrument | | |
| Value | Description | | | | | | | | | | | |
| 1 | Simple instrument | | | | | | | | | | | |
| 1390 | >TradePublish-Indicator | Y | 1 | 51 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not publish trade</td> </tr> <tr> <td>1</td> <td>Publish trade</td> </tr> </tbody> </table> | Value | Description | 0 | Do not publish trade | 1 | Publish trade |
| Value | Description | | | | | | | | | | | |
| 0 | Do not publish trade | | | | | | | | | | | |
| 1 | Publish trade | | | | | | | | | | | |
| 25166 | >InstrmtMatchSideID | Y | 1 | 52 | unsigned int | ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp | | | | | | |
| 25163 | >EffectOnBasket | N | 1 | 53 | unsigned int | Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table> | Value | Description | 1 | Add volume | 2 | Remove volume |
| Value | Description | | | | | | | | | | | |
| 1 | Add volume | | | | | | | | | | | |
| 2 | Remove volume | | | | | | | | | | | |

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

16 Other

16.1 Trade Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10500 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHHeader> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1487 1409 1619"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1688 1409 1776"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1973 1409 2060"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--------------------------------------|-------|-----|-----|--------------|--|
| 25123 | ExecutingTrader | N | 8 | 160 | unsigned int | MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 20522 | RootParty-IDInvestmentDecision-Maker | N | 8 | 168 | unsigned int | MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 810 | UnderlyingPx | N | 8 | 176 | PriceType | Underlying price associated with a derivative instrument. |
| 1003 | TradeID | Y | 4 | 184 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price. |
| 1126 | OrigTradeID | N | 4 | 188 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. |
| 2424 | MassOrderReportID | N | 4 | 192 | unsigned int | Mass order response identifier generated by the exchange |
| 20459 | RootParty-IDExecutingUnit | Y | 4 | 196 | unsigned int | Business Unit ID. |
| 20455 | RootPartyIDSessionID | N | 4 | 200 | unsigned int | Session ID. |
| 20412 | RootParty-IDExecutingTrader | N | 4 | 204 | unsigned int | Owning User ID. |
| 25026 | RootPartyIDClearing-Unit | N | 4 | 208 | unsigned int | Clearing Business Unit ID. |
| 1300 | MarketSegmentID | Y | 4 | 212 | signed int | Product identifier. |
| 1649 | RelatedSymbol | N | 4 | 216 | signed int | Product identifier of the original T7 strategy. |
| 1506 | SideTradeID | Y | 4 | 220 | unsigned int | Private trade identifier of an order or quote match step. |
| 28582 | MatchDate | Y | 4 | 224 | LocalMktDate | Business day of the match event. |
| 880 | TrdMatchID | Y | 4 | 228 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. |
| 1851 | StrategyLinkID | N | 4 | 232 | unsigned int | Identifier that links all trades resulting from a match step of a strategy order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|--------------------|---|-------------------|---|-------------------------|
| 748 | TotNumTradeReports | N | 4 | 236 | signed int | Number of leg executions of the original strategy order. | | | | | | | | | | |
| 762 | SecuritySubType | N | 4 | 240 | signed int | Sub-type qualification/identification of the SecurityType | | | | | | | | | | |
| 442 | MultiLegReporting-Type | N | 1 | 244 | unsigned int | Indicates if the trade resulted from a single order or a multi leg instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single instrument</td> </tr> <tr> <td>2</td> <td>Complex instrument</td> </tr> </tbody> </table> | Value | Description | 1 | Single instrument | 2 | Complex instrument | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Single instrument | | | | | | | | | | | | | | | |
| 2 | Complex instrument | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 245 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 1 | Alleged | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | |
| 1 | Alleged | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | |
| 830 | TransferReason | Y | 1 | 246 | unsigned int | Identifies the role for which the trade notification is received. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table> | Value | Description | 1 | Owner | 2 | Clearer | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Owner | | | | | | | | | | | | | | | |
| 2 | Clearer | | | | | | | | | | | | | | | |
| 20432 | RootParty-IDBeneficiary | N | 9 | 247 | Fixed String | Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | |
| 20496 | RootPartyIDTakeUp-TradingFirm | N | 5 | 256 | Fixed String | Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 20413 | RootPartyIDOrder-OriginationFirm | N | 7 | 261 | Fixed String | External Member ID. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|----------------|----|----------------------|
| 23003 | OrderAttributeRisk-Reduction | N | 1 | 275 | unsigned int | <p>MiFID field: Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table> | Value | Description | 1 | Risk reduction | 0 | No risk reduction |
| Value | Description | | | | | | | | | | | |
| 1 | Risk reduction | | | | | | | | | | | |
| 0 | No risk reduction | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 276 | unsigned int | <p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21622 | RootParty-IDInvestmentDecision-MakerQualifier | N | 1 | 277 | unsigned int | <p>MiFID field: Qualifier for field Party-IDInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1 | Account | N | 2 | 278 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | |
| 20438 | RootPartyIDPosition-Account | N | 32 | 280 | Fixed String | <p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p> | | | | | | |

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

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

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

16.2 Inquire Margin Based Risk Limit Request

Inquires the remaining risk allowance base limit for a member (only for Nodal Exchange). This message is sent to the service "Order and Quote Management".

Inquire Margin Based Risk Limit Request



Inquire Margin Based Risk Limit Response

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

16.3 Inquire Margin Based Risk Limit Response

Response with the remaining risk allowance base limit for a member (only for Nodal Exchange).

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------------|---------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10324 (PartyRiskLimitsReport, MsgType = CM) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1480 1412 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 36531 | MarginBasedRiskLimitLong | Y | 8 | 56 | float | Margin Based Risk Limit Short | | | | | | |
| 37531 | MarginBasedRiskLimitShort | Y | 8 | 64 | float | Margin Based Risk Limit Short | | | | | | |

16.4 Status Broadcast

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10045 (TradingSessionStatus, MsgType = h) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table> | Value | Description | 2 | News | 6 | Risk Control |
| Value | Description | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

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

16.5 Trade Notification Status

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10501 (TradingSessionStatus, MsgType = h) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |

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

16.6 Update Remaining Risk Allowance Base Request

Updates the remaining risk allowance base for up to 1000 members at once (only for Nodal Exchange). This message is sent to the service "Order and Quote Management".

Update Remaining Risk Allowance Base Request



Update Remaining Risk Allowance Base Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---|---------------------------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10325 (PartyRiskLimitsDefinitionRequest, MsgType = CS) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><MessageBody></i> | | | | | | |
| 5948 | PartitionID | Y | 2 | 24 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. |
| 1677 | NoPartyRiskLimits | Y | 2 | 26 | Counter | Number of party risk limits |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><RRAUpdateBasePartyGrp> Cardinality: 0 - 1000, Record counter: NoPartyRiskLimits</i> | | | | | | |
| 34531 | >RemainingRisk- AllowanceBaseLong | Y | 8 | 32 | float | Remaining Risk Allowance Base Long |
| 35531 | >RemainingRisk- AllowanceBaseShort | Y | 8 | 40 | float | Remaining Risk Allowance Base Short |
| 1670 | >RiskLimitID | Y | 4 | 48 | unsigned int | Identifier of the last Remaining Risk Allowance event |
| 22259 | >PartyDetail- ExecutingUnit | Y | 5 | 52 | Fixed String | Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20 |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39070 | >Pad7 | U | 7 | 57 | Fixed String | not used |

16.7 Update Remaining Risk Allowance Base Response

Acknowledgment for the update of the remaining risk allowance base for up to 1000 members at once (only for Nodal Exchange).

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10326 (PartyRiskLimitsDefinitionRequestAck, MsgType = CT) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1518 1412 1648"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1677 | NoPartyRiskLimits | Y | 2 | 56 | Counter | Number of party risk limits | | | | | | |
| 39060 | Pad6 | U | 6 | 58 | Fixed String | not used | | | | | | |
| <i><RRAUpdateBasePartyAckGrp> Cardinality: 0-1000, Record counter: NoPartyRiskLimits</i> | | | | | | | | | | | | |
| 22259 | >PartyDetail-ExecutingUnit | Y | 5 | 64 | Fixed String | Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39000 | >Pad1 | U | 1 | 69 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|-------|--|-------|---|-------|---|
| 1764 | >RiskLimitResult | Y | 2 | 70 | unsigned int | Risk Limit Result for failed events | | | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10580</td> <td>Margin Based Risk Limits not enabled for business unit</td> </tr> <tr> <td>10581</td> <td>Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List</td> </tr> <tr> <td>10582</td> <td>Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List</td> </tr> </tbody> </table> | Value | Description | 10580 | Margin Based Risk Limits not enabled for business unit | 10581 | Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List | 10582 | Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List |
| Value | Description | | | | | | | | | | | | | |
| 10580 | Margin Based Risk Limits not enabled for business unit | | | | | | | | | | | | | |
| 10581 | Received Remaining Risk Allowance event ID is lower than lowest entry in Temporary Transaction List | | | | | | | | | | | | | |
| 10582 | Received Remaining Risk Allowance event ID exceeds last entry in Temporary Transaction List | | | | | | | | | | | | | |

16.8 Trading Session Event

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

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

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

16.9 Mass Cancellation Event

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10308 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheaderME> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1641 1412 1771"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1850 1412 1980"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |

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

16.10 Pre-Trade Risk Limits Definition Request

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

Pre-Trade Risk Limits Definition Request



Pre-Trade Risk Limit Response
 (Session Data)

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|----------------------------|-------|-----|-----|---------------|--|-------|-------------|---|---------|---|---------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10312 (PartyRiskLimitsRequest, MsgType = CL) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25205 | NettingCoefficient | N | 8 | 24 | floatDecimal4 | Weighting factor used in the Extended PTRL consumption calculation. Default value is 10000 for trading members and 0 for clearing members. | | | | | | |
| 25210 | QuoteWeighting-Coefficient | N | 8 | 32 | floatDecimal4 | Quote Weighting factor for open positions in PTRL calculation | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | |
| 1533 | RiskLimitPlatform | Y | 1 | 44 | unsigned int | Scope for Pre-Trade risk limits <table border="1" data-bbox="991 1794 1412 1921"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) |
| Value | Description | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | |
| 31669 | NoRiskLimitsQty | Y | 1 | 45 | Counter | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|---------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------|---|-------------|
| 1672 | PartyDetailStatus | N | 1 | 46 | unsigned int | Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table> | Value | Description | 0 | Active | 1 | Suspend |
| Value | Description | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | |
| 28775 | RiskLimitGroup | N | 3 | 47 | Fixed String | User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22259 | PartyDetailExecuting-Unit | N | 5 | 50 | Fixed String | Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39000 | Pad1 | U | 1 | 55 | Fixed String | not used | | | | | | |
| <i><RiskLimitQtyGrp> Cardinality: 0-2, Record counter: NoRiskLimitsQty</i> | | | | | | | | | | | | |
| 28777 | >RiskLimitQty | N | 8 | 56 | Qty | Risk limit quantity - Special cases: leave empty for delete/reset limit, set 0 for no further trading | | | | | | |
| 1530 | >RiskLimitType | Y | 1 | 64 | unsigned int | Type of risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Long limit</td> </tr> <tr> <td>5</td> <td>Short limit</td> </tr> </tbody> </table> | Value | Description | 4 | Long limit | 5 | Short limit |
| Value | Description | | | | | | | | | | | |
| 4 | Long limit | | | | | | | | | | | |
| 5 | Short limit | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 65 | Fixed String | not used | | | | | | |

16.11 Pre-Trade Risk Limit Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------------|-------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10313 (PartyRiskLimitsReport, MsgType = CM) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1391 1409 1480"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1667 | RiskLimitReportID | Y | 8 | 56 | unsigned int | ID of a PartyRiskLimitReport | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. | | | | | | |
| 1669 | NoRiskLimits | Y | 1 | 68 | Counter | | | | | | | |
| 1672 | PartyDetailStatus | Y | 1 | 69 | unsigned int | Member status. <table border="1" data-bbox="991 1760 1409 1888"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table> | Value | Description | 0 | Active | 1 | Suspend |
| Value | Description | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---|--------------------------------|-------|-----|-----|---------------|--|-------|-------------|---|----------------------------|----|-----------------------|----|-----------------------------|
| 1533 | RiskLimitPlatform | Y | 1 | 70 | unsigned int | Scope for Pre-Trade risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | | | |
| 22259 | PartyDetailExecuting-Unit | Y | 5 | 71 | Fixed String | Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 39040 | Pad4 | U | 4 | 76 | Fixed String | not used | | | | | | | | |
| <i><RiskLimitsRptGrp> Cardinality: 0-64, Record counter: NoRiskLimits</i> | | | | | | | | | | | | | | |
| 28777 | >RiskLimitQty | N | 8 | 80 | Qty | Risk limit quantity | | | | | | | | |
| 28779 | >RiskLimitOpenQty | N | 8 | 88 | Qty | Open quantity for orders or TES trades | | | | | | | | |
| 28780 | >RiskLimitNet-PositionQty | N | 8 | 96 | Qty | Net position quantity for a requested pre-trade risk limit scope | | | | | | | | |
| 25205 | >NettingCoefficient | N | 8 | 104 | floatDecimal4 | Weighting factor used in the Extended PTRL consumption calculation. Default value is 10000 for trading members and 0 for clearing members. | | | | | | | | |
| 25210 | >QuoteWeighting-Coefficient | N | 8 | 112 | floatDecimal4 | Quote Weighting factor for open positions in PTRL calculation | | | | | | | | |
| 28905 | >ActivationDate | N | 4 | 120 | LocalMktDate | Business date when change is active | | | | | | | | |
| 1530 | >RiskLimitType | Y | 1 | 124 | unsigned int | Type of risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Long limit</td> </tr> <tr> <td>5</td> <td>Short limit</td> </tr> </tbody> </table> | Value | Description | 4 | Long limit | 5 | Short limit | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Long limit | | | | | | | | | | | | | |
| 5 | Short limit | | | | | | | | | | | | | |
| 28776 | >RiskLimit-RequestingPartyRole | Y | 1 | 125 | unsigned int | Requesting party role for a pre-trade risk limit <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>requested by Clearing firm</td> </tr> <tr> <td>22</td> <td>requested by Exchange</td> </tr> <tr> <td>59</td> <td>requested by Executing firm</td> </tr> </tbody> </table> | Value | Description | 4 | requested by Clearing firm | 22 | requested by Exchange | 59 | requested by Executing firm |
| Value | Description | | | | | | | | | | | | | |
| 4 | requested by Clearing firm | | | | | | | | | | | | | |
| 22 | requested by Exchange | | | | | | | | | | | | | |
| 59 | requested by Executing firm | | | | | | | | | | | | | |
| 28778 | >RiskLimitViolation-Indicator | N | 1 | 126 | unsigned int | Indicator for a pre-trade risk limit violation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 28775 | >RiskLimitGroup | N | 3 | 127 | Fixed String | User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 130 | Fixed String | not used | | | | | | | | |

16.12 Inquire Pre-Trade Risk Limits Request

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

Inquire Pre-Trade Risk Limits Request



Pre-Trade Risk Limit Response
 (Session Data)

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------|---|---------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10311 (PartyRiskLimitsRequest, MsgType = CL) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | |
| 1533 | RiskLimitPlatform | Y | 1 | 28 | unsigned int | Scope for Pre-Trade risk limits <table border="1" data-bbox="991 1554 1412 1682"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table> | Value | Description | 0 | On-Book | 1 | Off-Book(TES) |
| Value | Description | | | | | | | | | | | |
| 0 | On-Book | | | | | | | | | | | |
| 1 | Off-Book(TES) | | | | | | | | | | | |
| 22059 | PartyExecutingUnit | N | 5 | 29 | Fixed String | Executing BusinessUnit name Valid characters: \x01-\x7E | | | | | | |
| 28775 | RiskLimitGroup | N | 3 | 34 | Fixed String | User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39030 | Pad3 | U | 3 | 37 | Fixed String | not used | | | | | | |

16.13 Service Availability

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10030 (User-Notification, MsgType = CB) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRBCHHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | Y | 4 | 16 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 1180 | ApplID | Y | 1 | 20 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1153 1409 1240"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Service Availability</td> </tr> </tbody> </table> | Value | Description | 3 | Service Availability | | |
| Value | Description | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 21 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 22 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 25030 | MatchingEngine-TradeDate | 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 | T7EntryServiceRtm-TradeDate | N | 4 | 40 | LocalMktDate | Current business day of Retransmission of T7 Entry Service. | | | | | | |

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

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

16.14 Service Availability Market

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

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

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

16.15 News

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10031 (News, MsgType = B) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | N | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1440 1409 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1644 1409 1727"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>News</td> </tr> </tbody> </table> | Value | Description | 2 | News | | |
| Value | Description | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1928 1409 2011"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |

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

16.16 Entitlement Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | U | 4 | 24 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 75 | TradeDate | Y | 4 | 48 | LocalMktDate | Business date. | | | | | | |

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

16.17 Party Action Report

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

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

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

16.18 Risk Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | U | 4 | 24 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 75 | TradeDate | Y | 4 | 48 | LocalMktDate | Business date. | | | | | | |

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

16.19 Ping Request

This request (and its corresponding response) is reserved for internal use only i.e. the right to use the request will not be granted to participants. This message is sent to the service "Order and Quote Management".

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

16.20 Ping Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType = 0) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1391 1410 1480"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><MessageBody></i> | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

16.21 Gap Fill

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

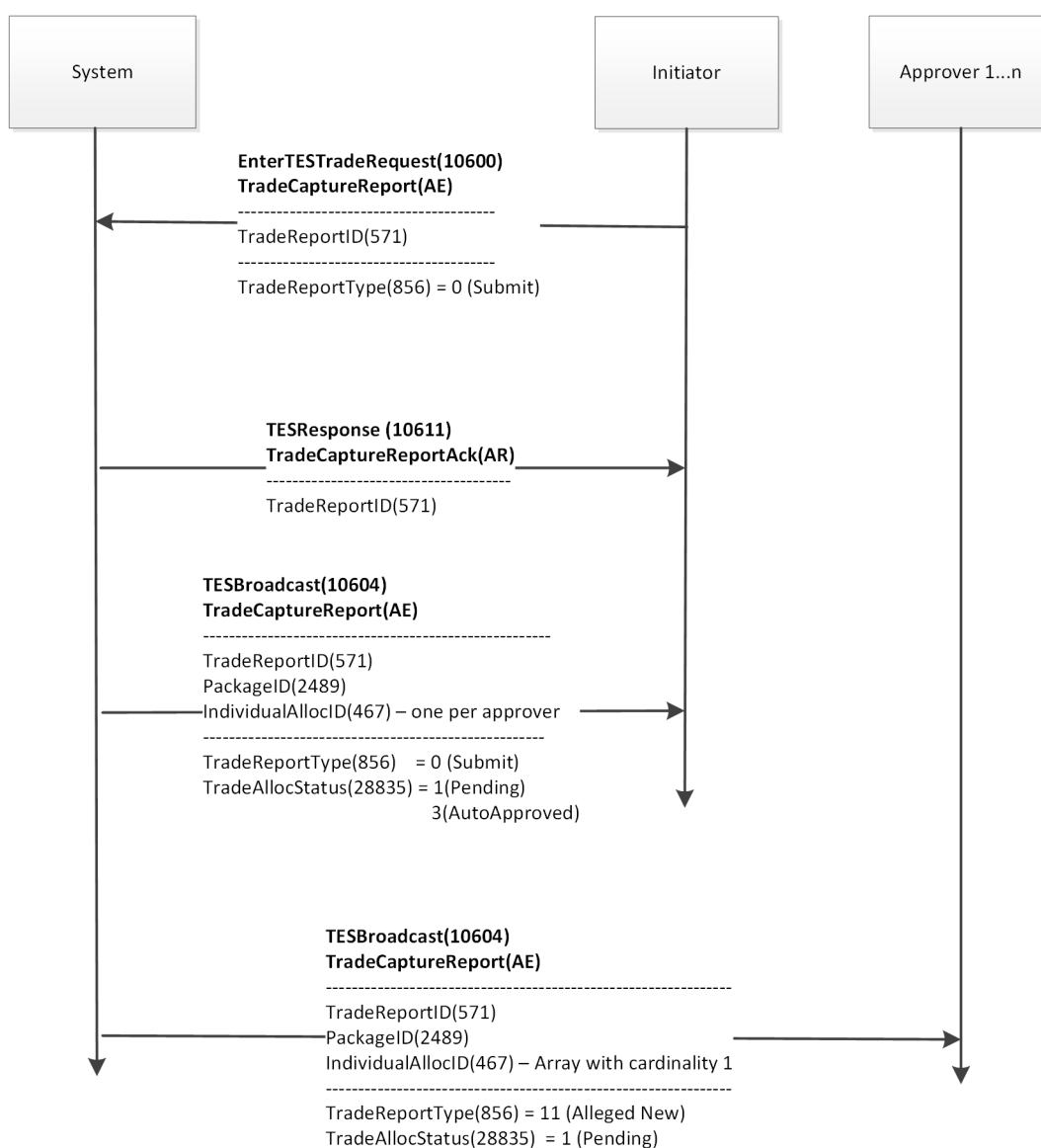
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|--|-------|-----|-----|--------------|--|-------|-------------|-----|--|---|-------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, Msg-Type = BY) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NotifHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| <i><MessageBody></i> | | | | | | | | | | | | |
| 28724 | ApplIDStatus | Y | 4 | 16 | unsigned int | Application sequencing related error code. <table border="1" data-bbox="991 1153 1409 1319"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 105 | Error converting response or broadcast | * | More values |
| Value | Description | | | | | | | | | | | |
| 105 | Error converting response or broadcast | | | | | | | | | | | |
| * | More values | | | | | | | | | | | |
| 28728 | RefAppSubID | N | 4 | 20 | unsigned int | Unique ID for the subscription instance assigned by the T7 system during broadcast subscription. | | | | | | |
| 30354 | VarTextLen | Y | 2 | 24 | Counter | Number of used bytes for field VarText (30355). | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------|-------|------|-----|-----------------|---|-------|-------------|---|----------------|---|-------------------------|---|----------------------|---|--------------|---|---------------|---|--------------|---|-----------------|---|-----------|---|------------------|----|-----------------------------|
| 1355 | RefApplID | Y | 1 | 26 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 4 | Session Data | 5 | Listener Data | 6 | Risk Control | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance | 10 | Service Availability Market |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Service Availability Market | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1409 | SessionStatus | Y | 1 | 27 | unsigned int | Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table> | Value | Description | 0 | Session active | 4 | Session logout complete | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Session active | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Session logout complete | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30355 | VarText | Y | 2000 | 28 | Variable String | Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | | | | | | | |

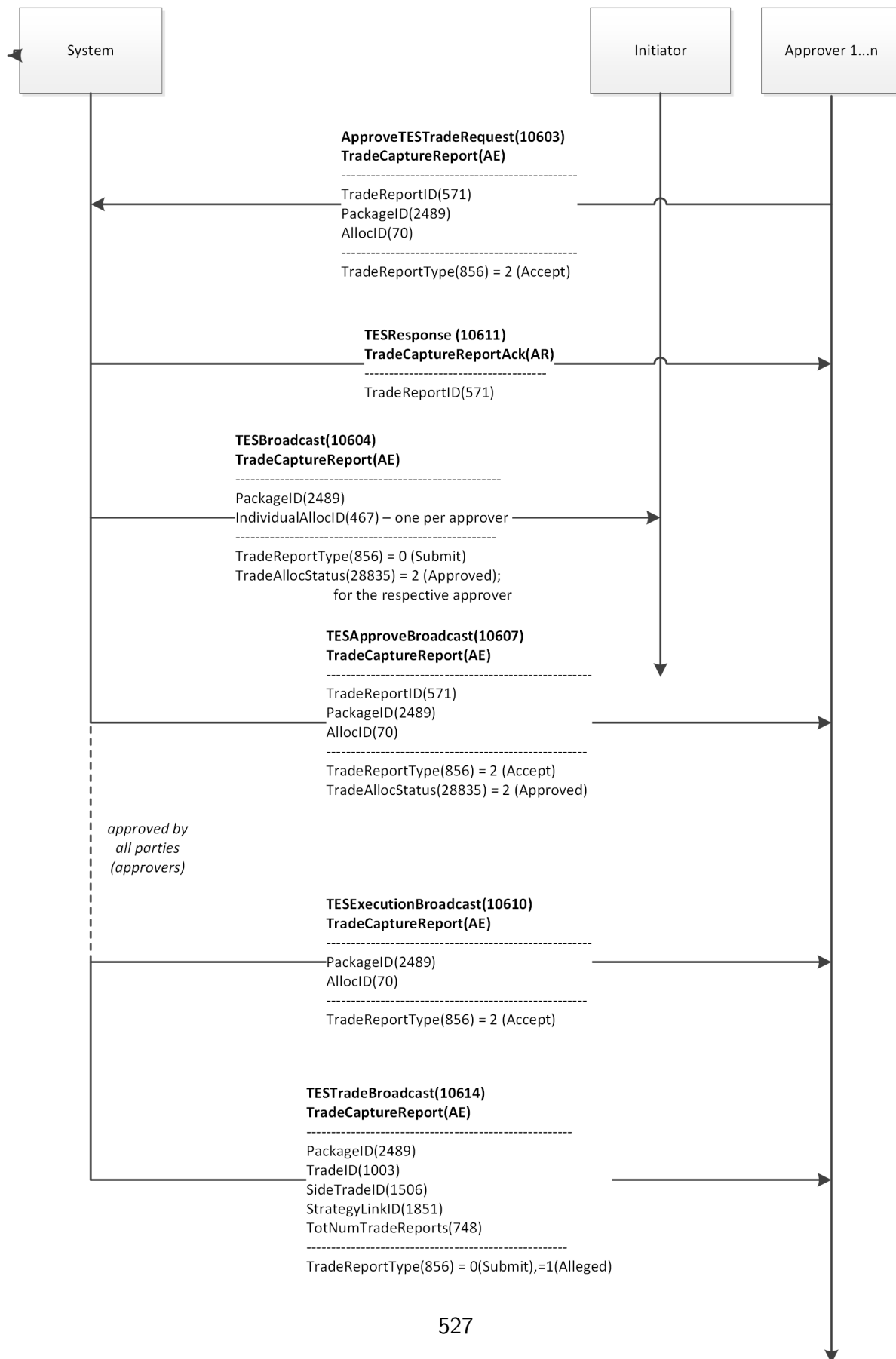
A Appendix

A.1 T7 Entry Service Message Flow

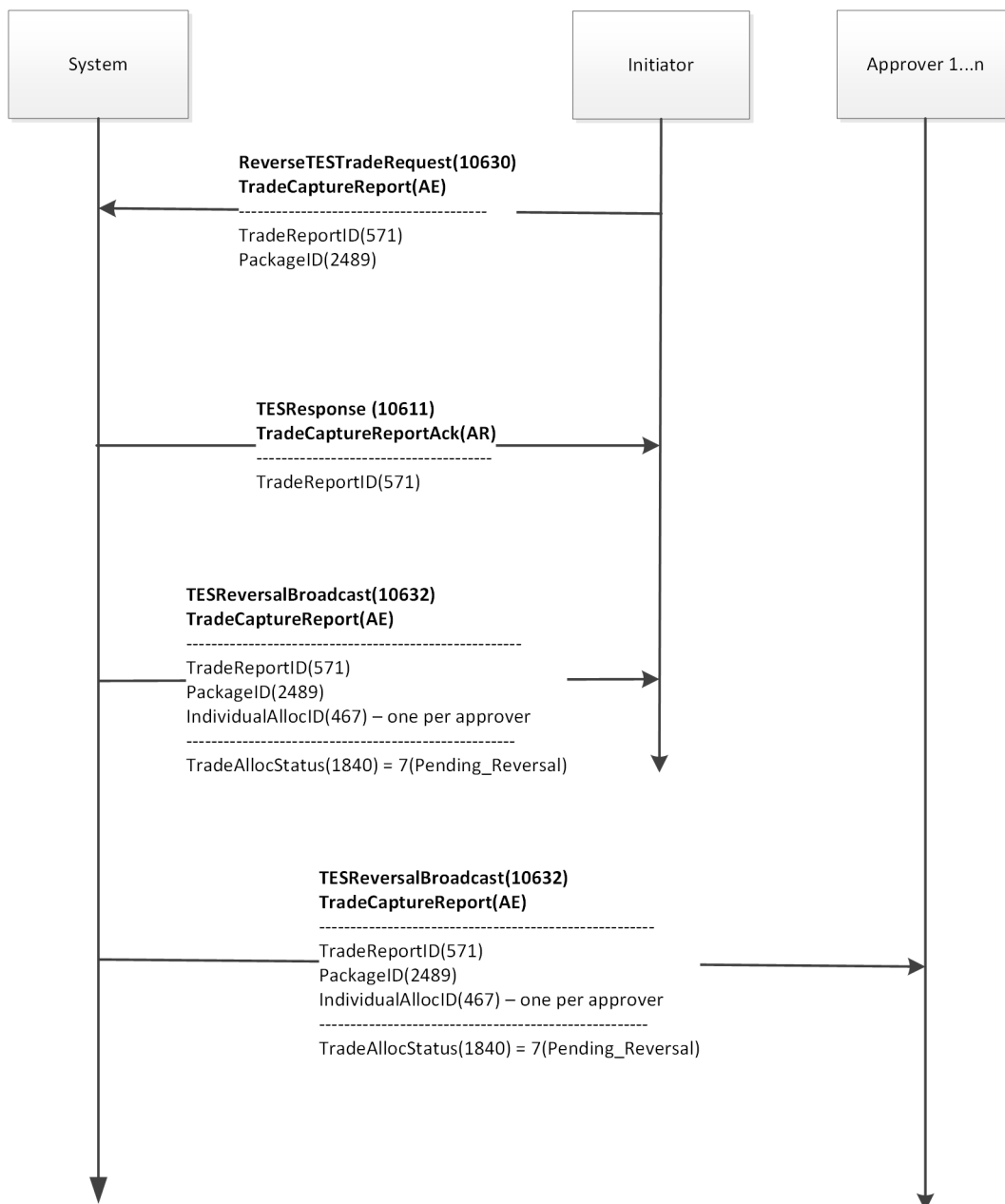
ETI: Message flow for EnterTESTradeRequest



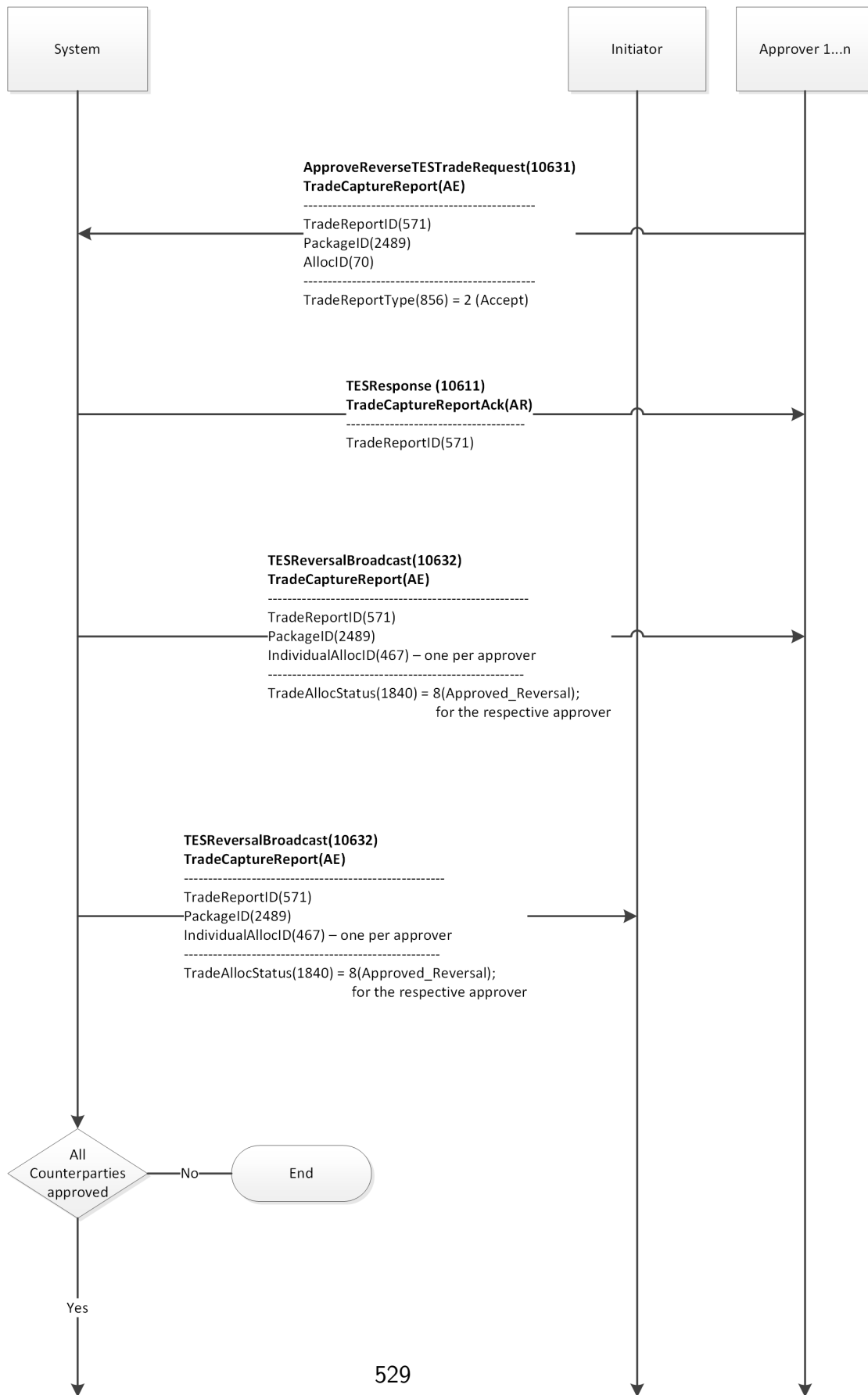
ETI: Message flow for ApproveTESTradeRequest



ETI: Message flow for ReverseTESTradeRequest

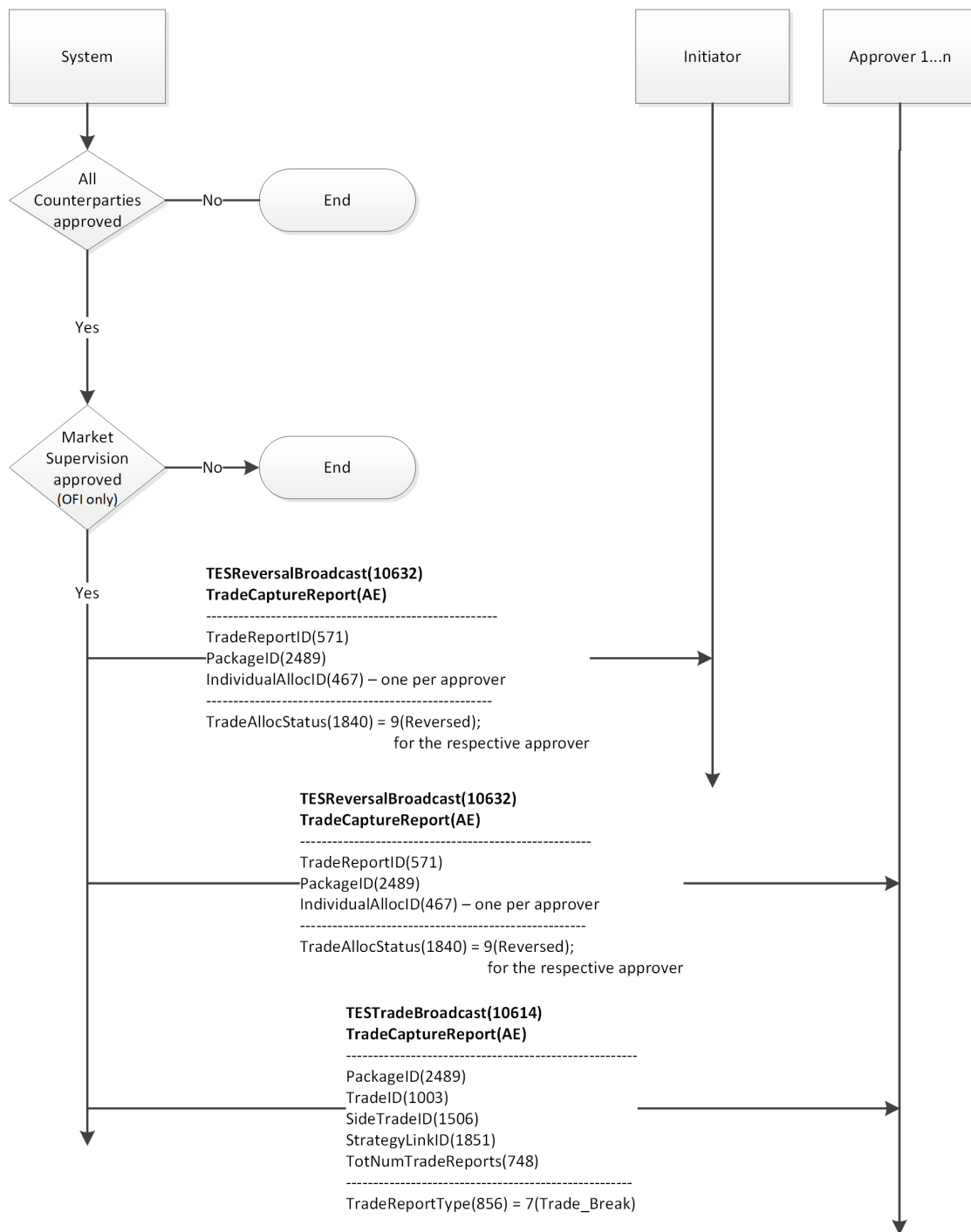


ETI: Message flow for ApproveReverseTESTradeRequest



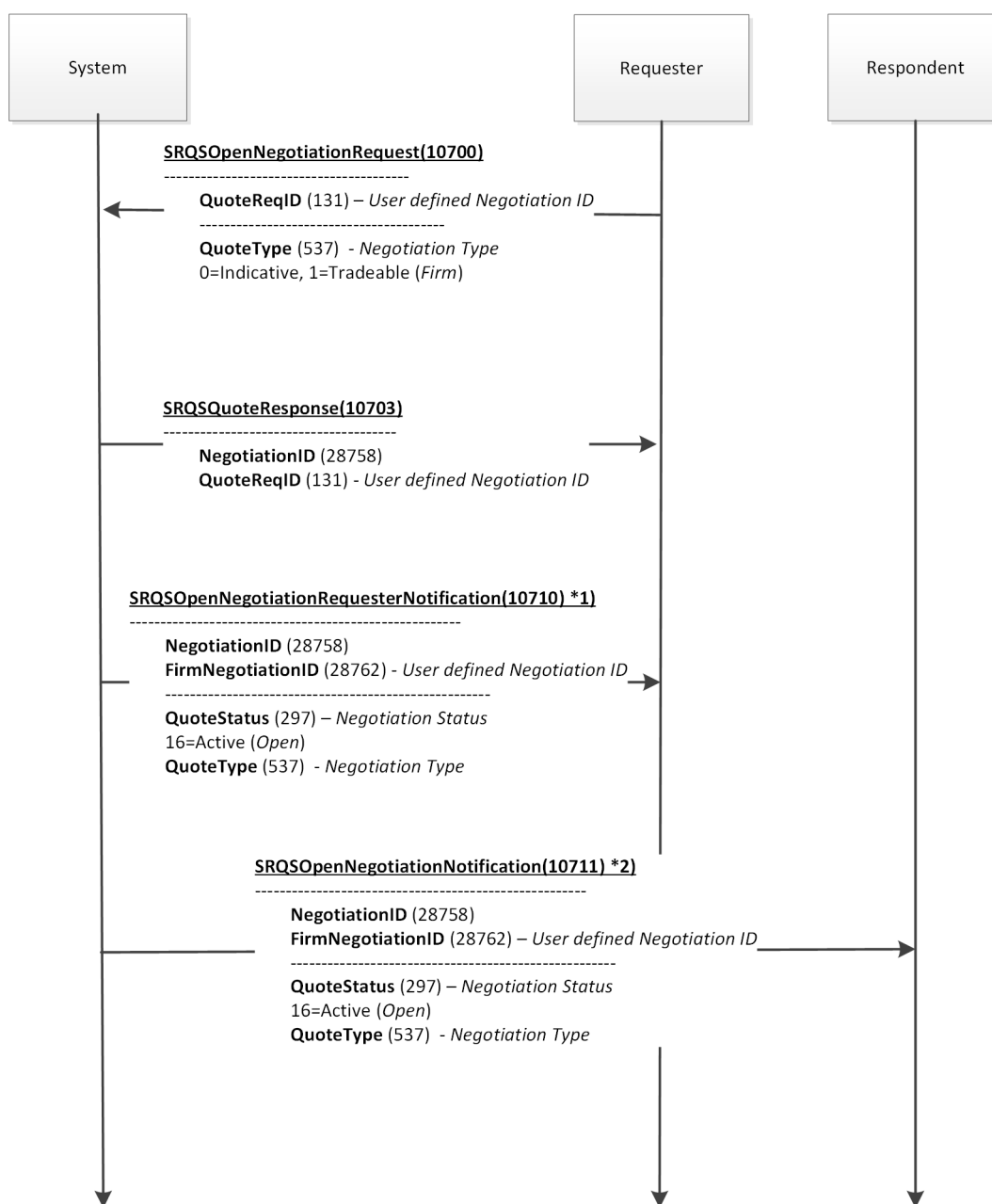
ETI: Message flow for ApproveReverseTESTradeRequest

Continued from the previous page



A.2 SRQS Message Flows

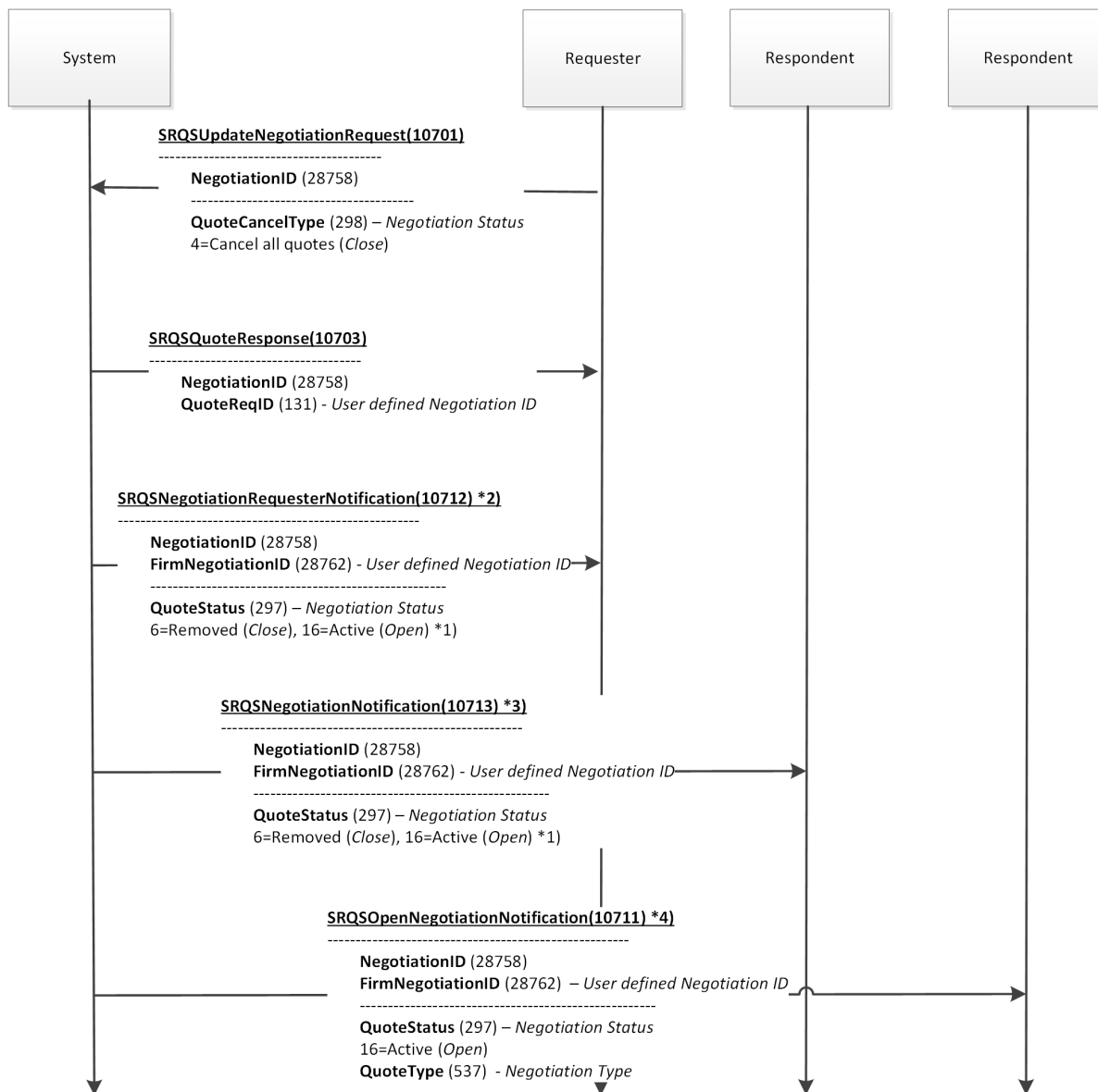
ETI: Message flow for SRQS Open Negotiation



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

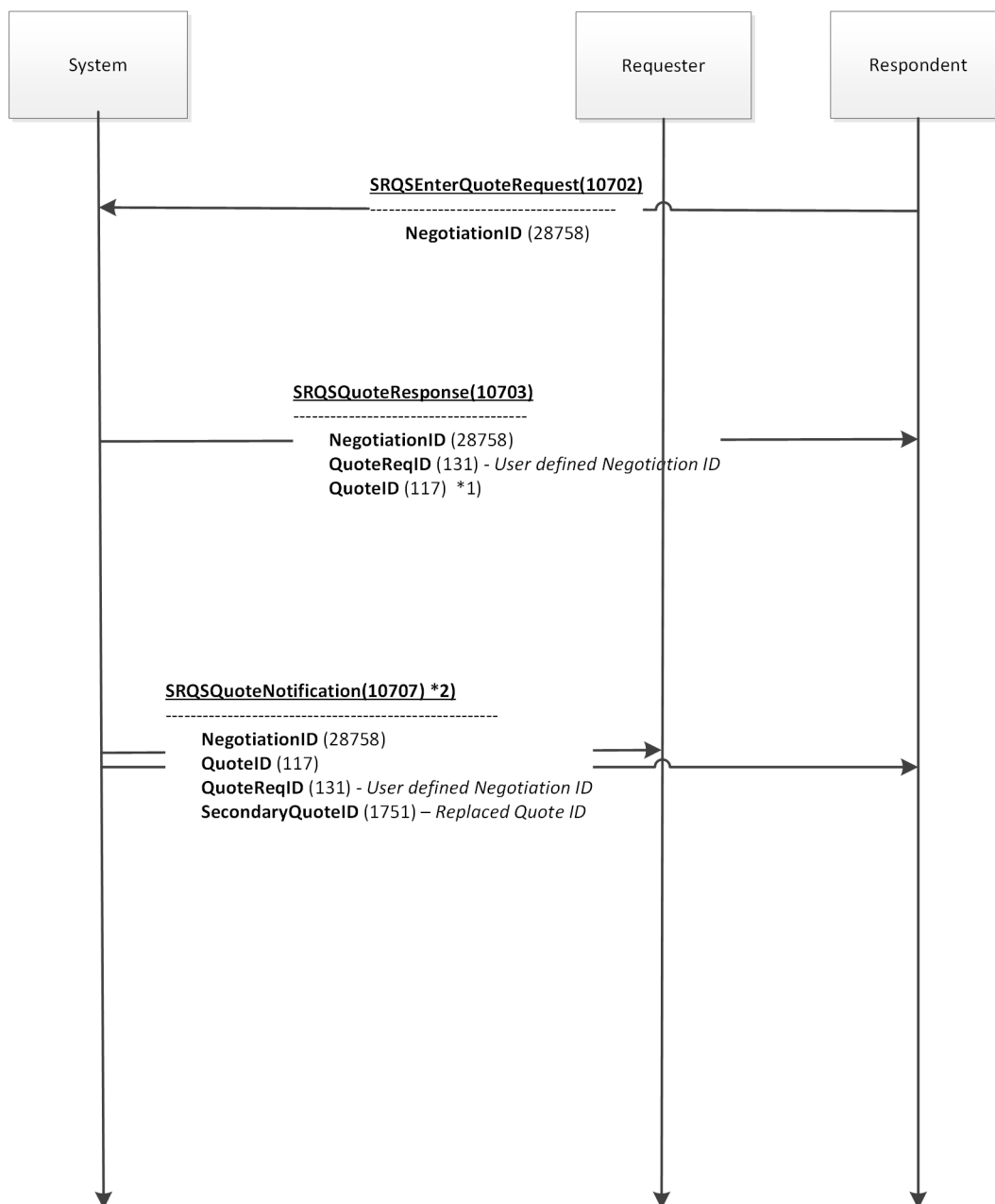
*2) to the business units of the addressed target parties

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



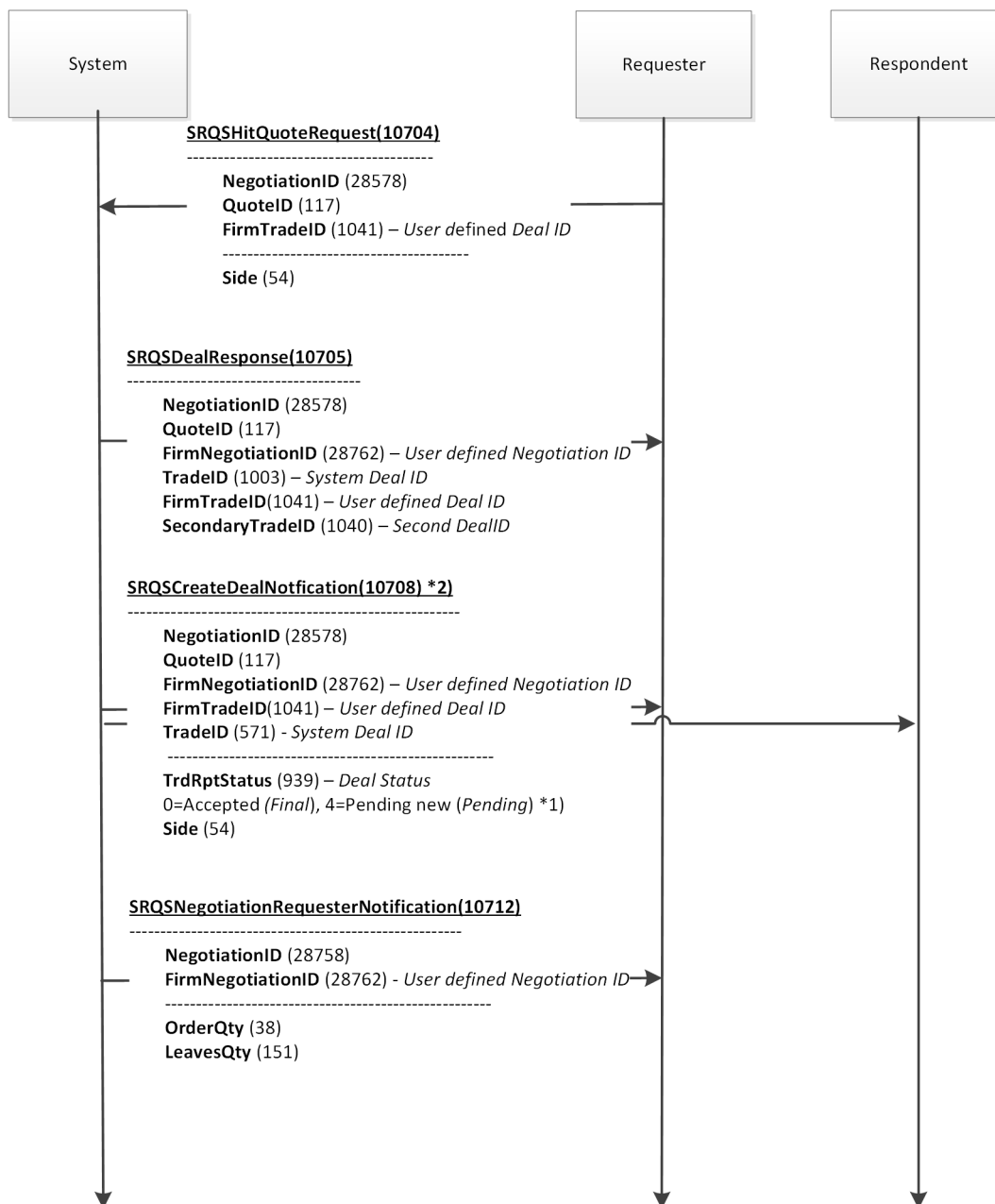
*1) Closed when set by the requester.
 *2) to the business unit of the negotiation related requester
 *3) to the business units of addressed target parties already involved in that negotiation
 *4) to the business units of newly addressed target parties

ETI: Message flow for SRQS Enter Quote



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

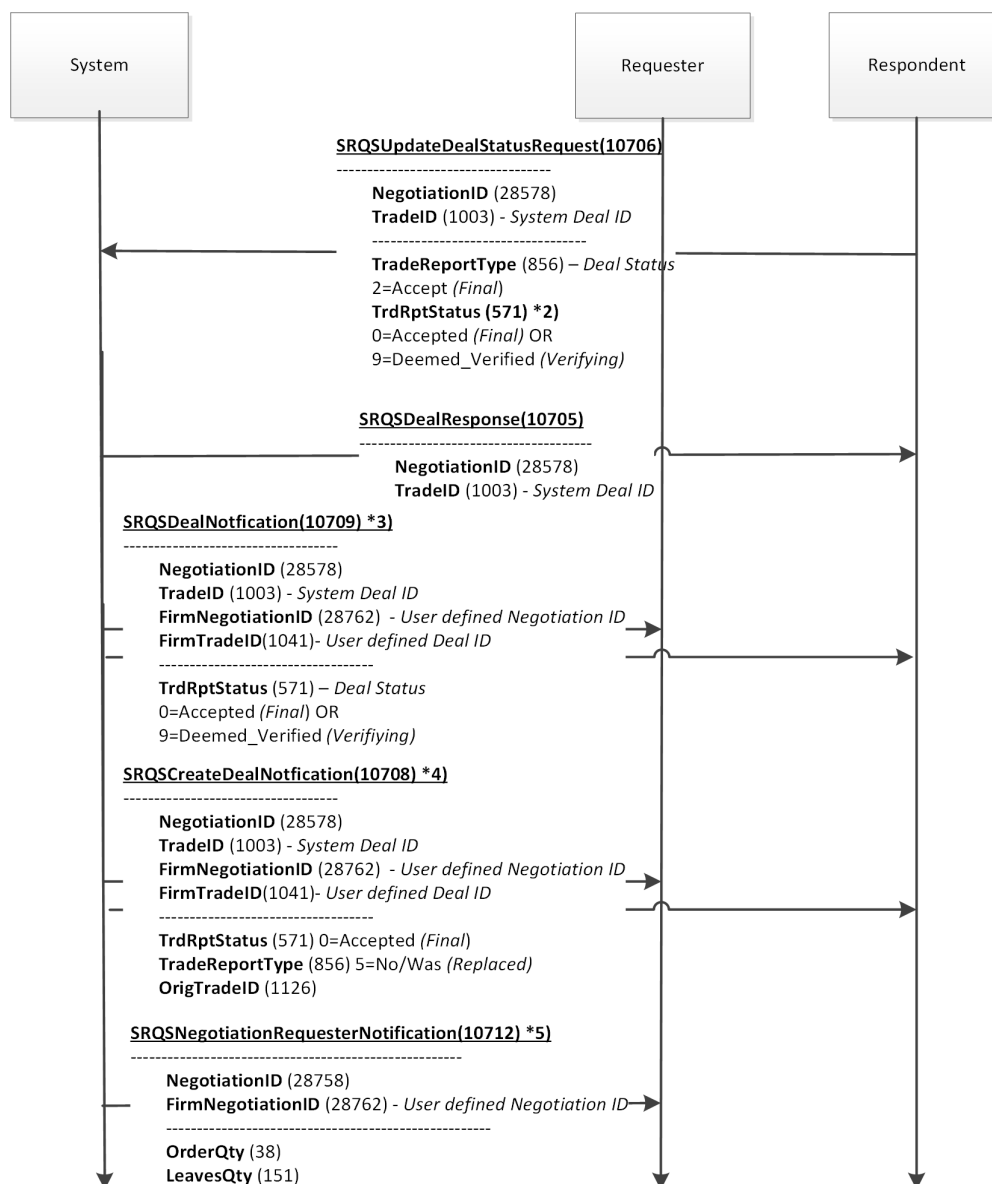
ETI: Message flow for SRQS Hit Quote



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

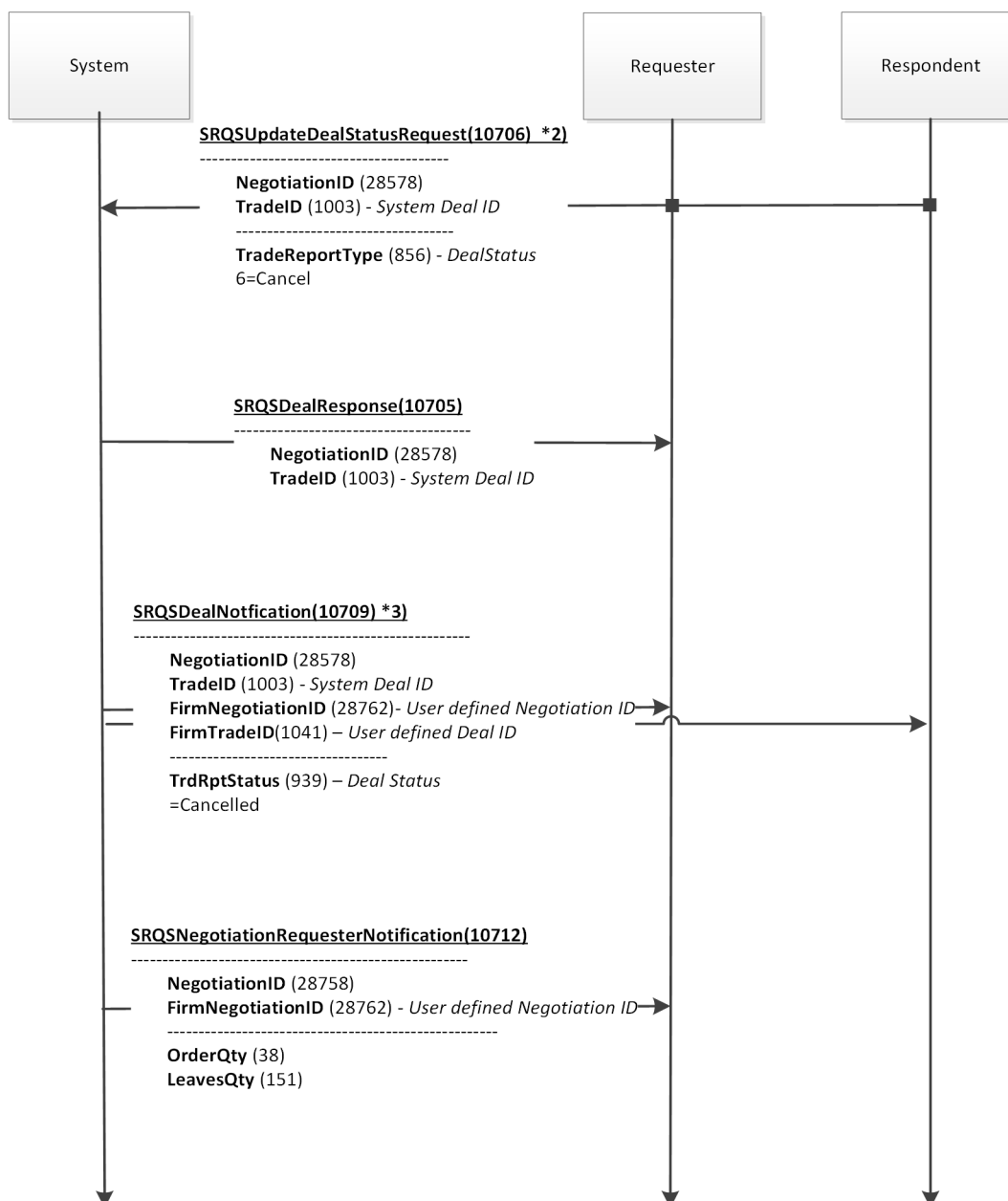
*2) to the business units of quote hitting requester and the quote owning respondent

ETI: Message flow for SRQS Confirm Deal *1)



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

ETI: Message flow for SRQS Cancel Deal *1)

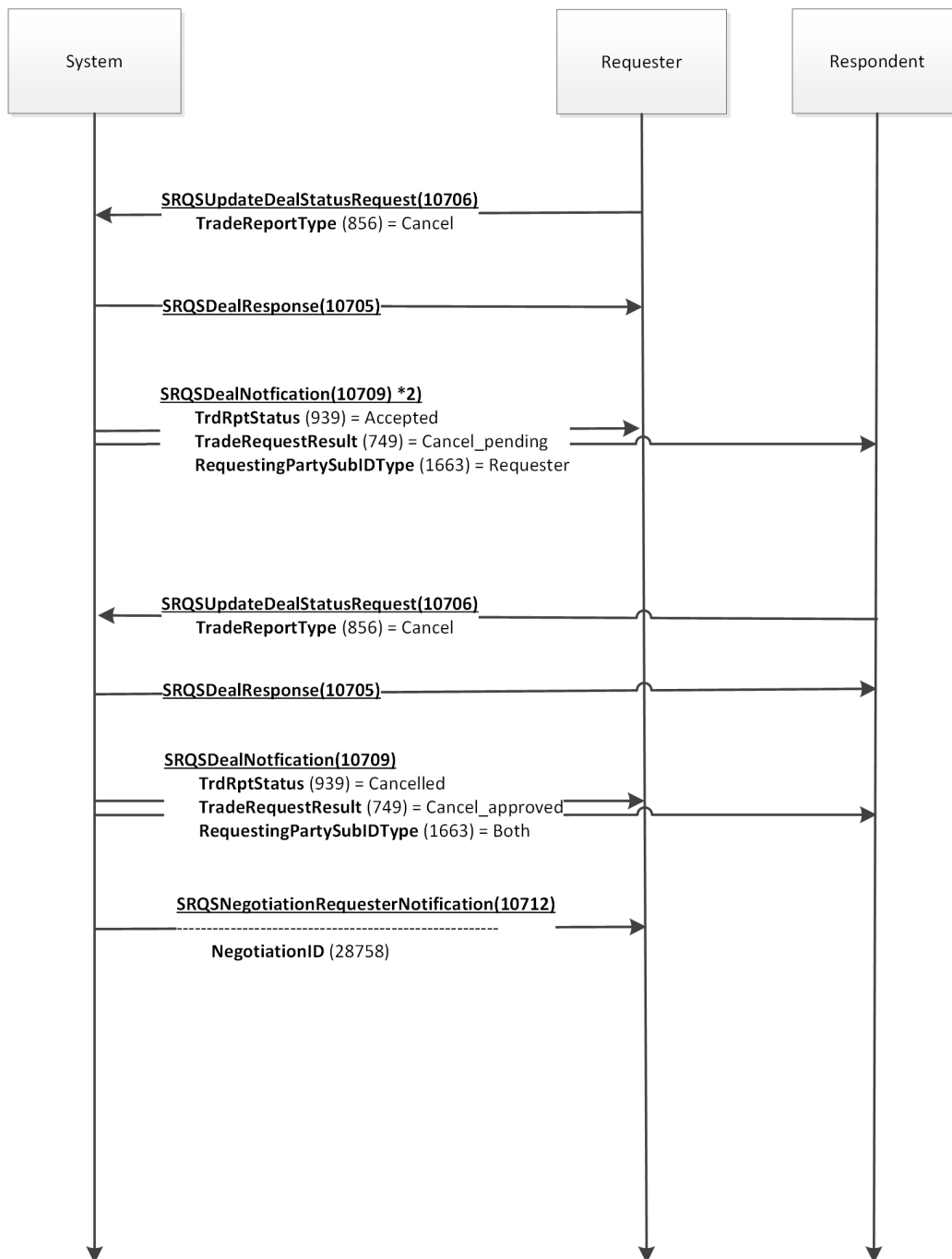


*1) only in case of indicative negotiations

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

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

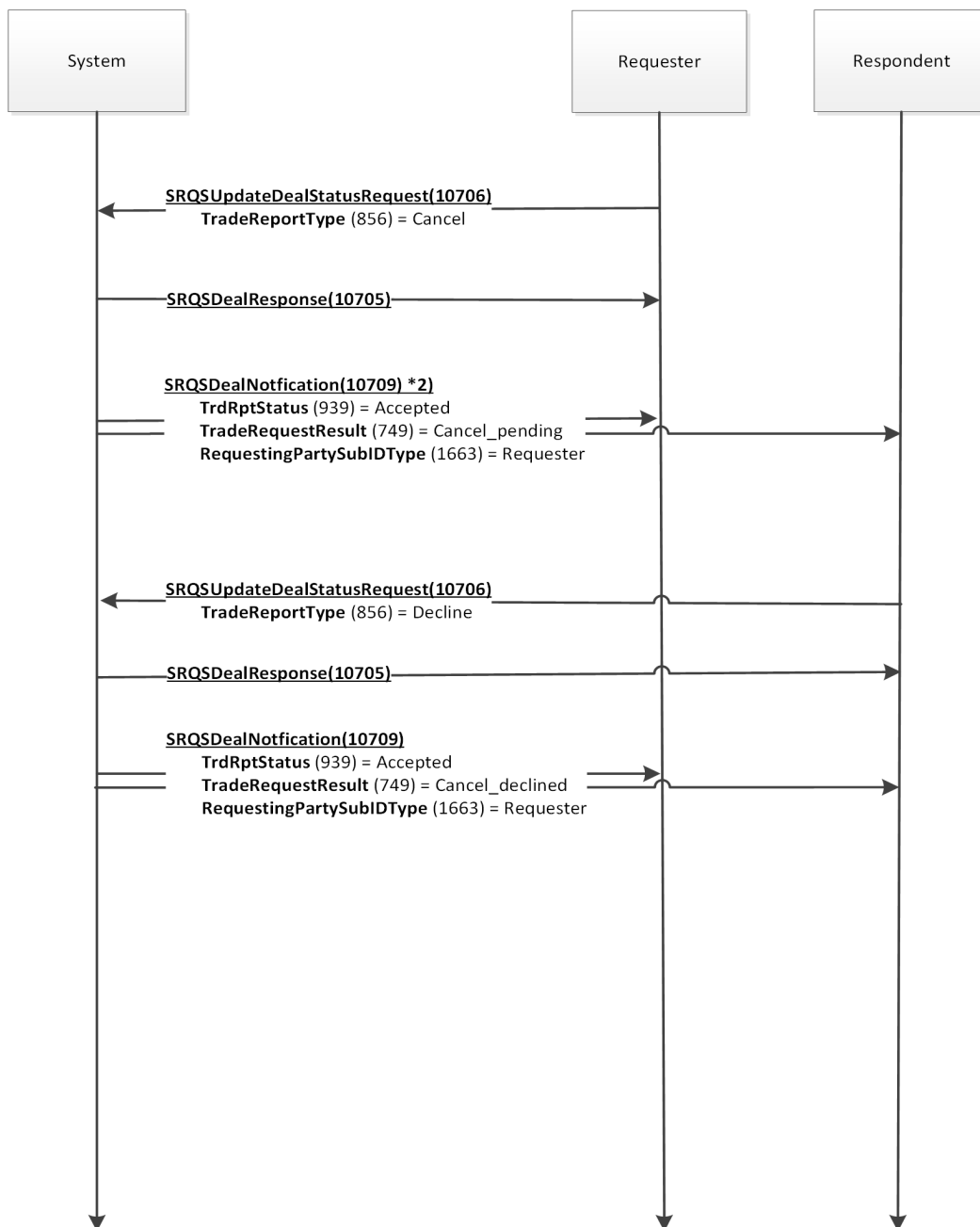
ETI: Message flow for SRQS approved mutual cancellation *1) *2)



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

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

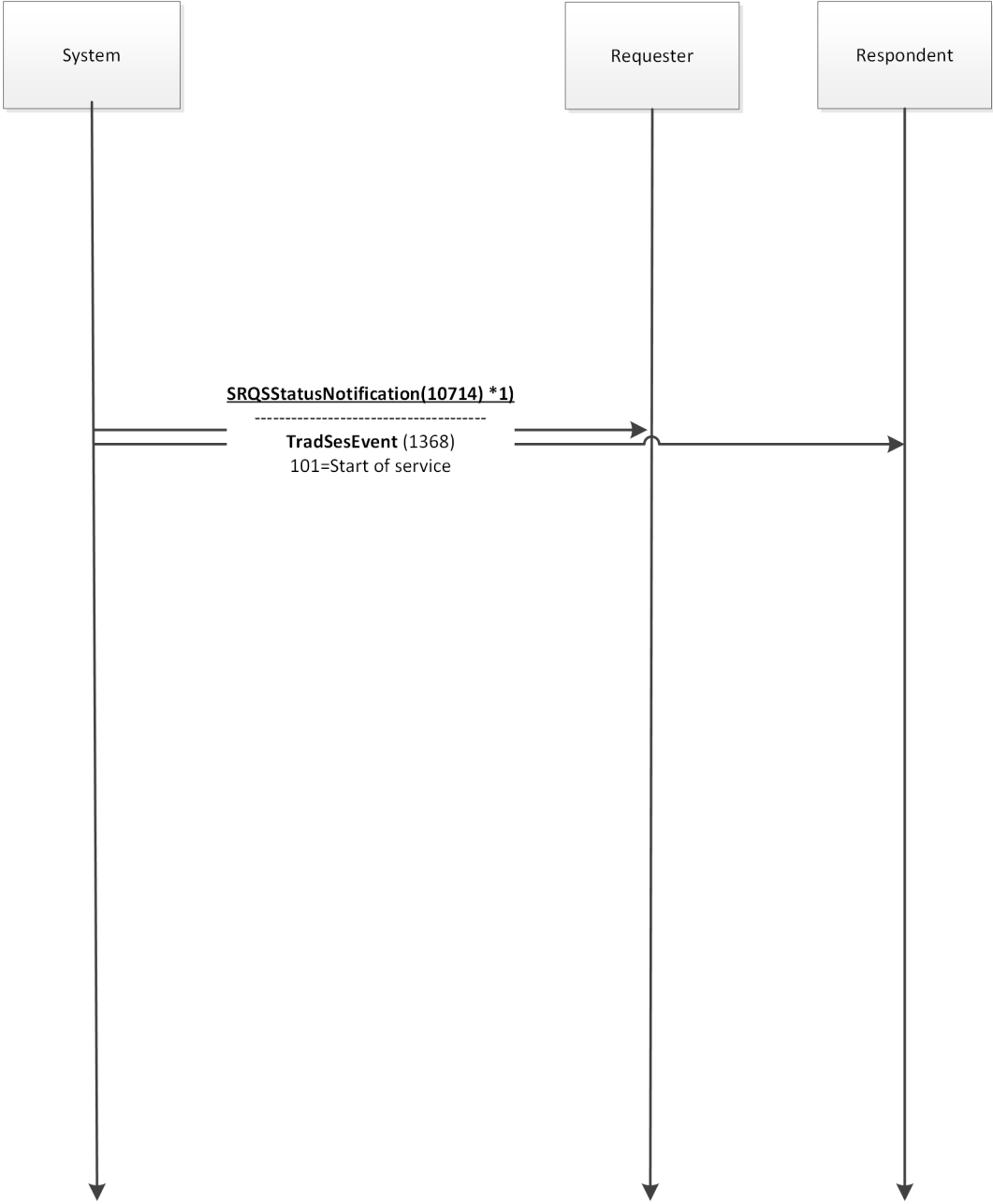
ETI: Message flow for SRQS declined mutual cancellation *1) *2)



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

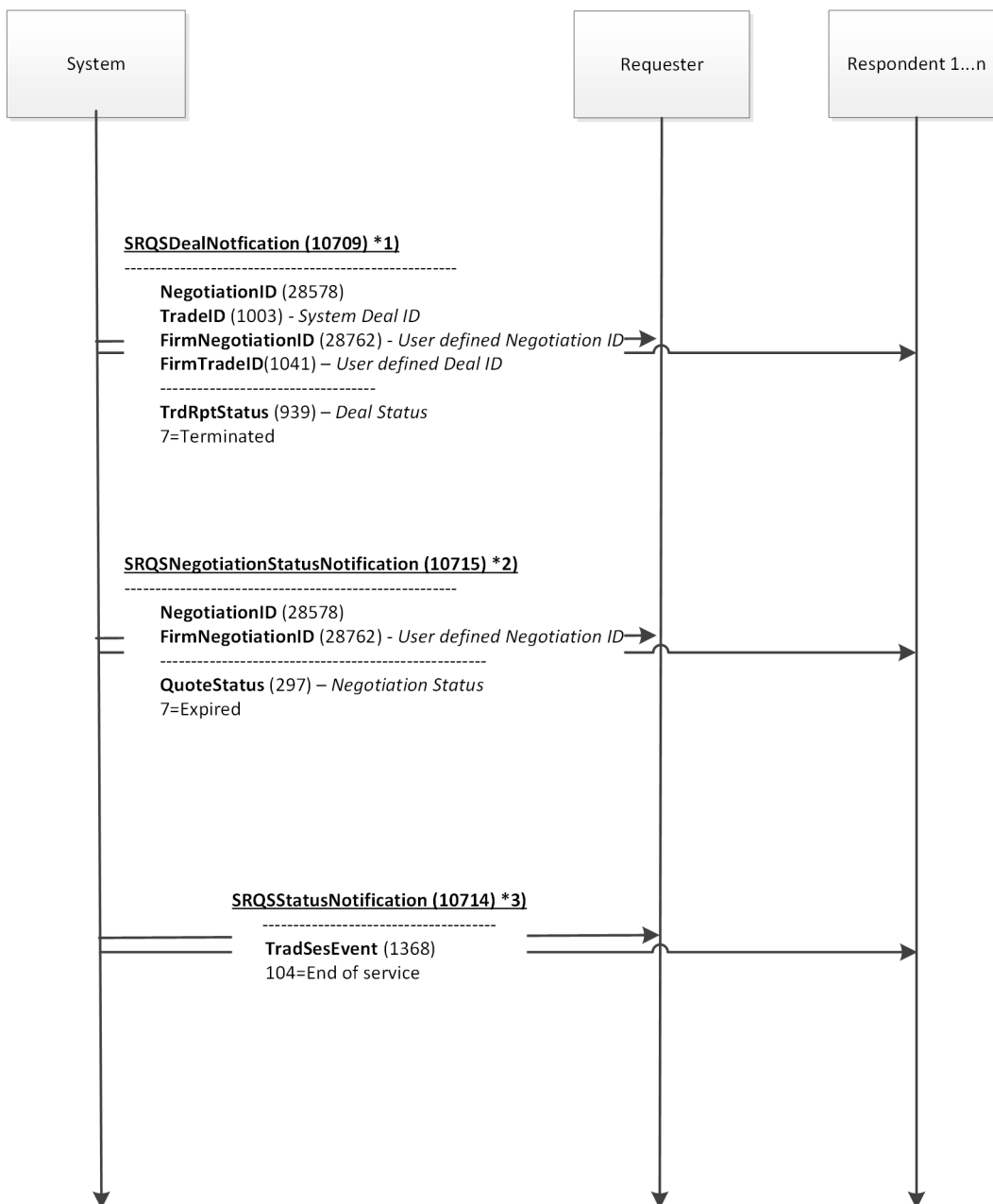
*2) same message flow is valid if mutual cancellation is triggered by a respondent

ETI: Message flow for SRQS Start of Day



*1) to all known business units

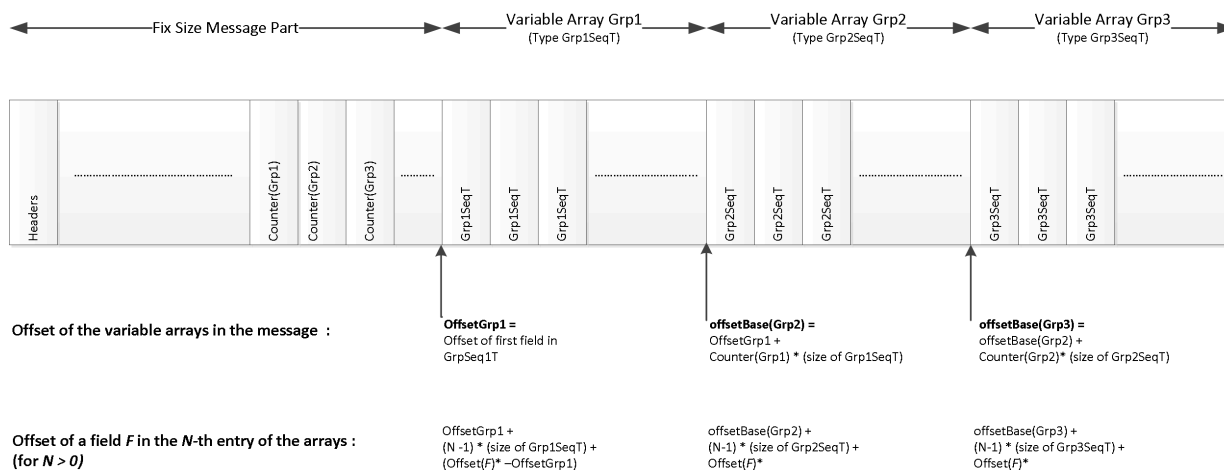
ETI: Message flow for SRQS End of Day



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

A.3 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



* Offset → taken from XML-file: value of the offset attribute of a field 'F' in a message

A.4 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

Definitions

Description

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 12.1 – Version 2 (ETI 12.1-D0002)

Changes to the T7 Release 12.1 – Version 1:

- changed valid value *Derivatives* to *D0002* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added field *SelfMatchPreventionInstruction* to message [CLIP Enter Request](#) (10313)
- changed usage of field *PartyEndClientIdentification* in message [Upload TES Trade Request](#) (10612)

B.2 T7 Release 12.1 – Version 1 (ETI 12.1-D0001)

Changes to the T7 Release 12.0 – Version 3:

- changed valid value *Derivatives* to *D0001* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added valid value *non_standard_volatility_strategy (13)* to field *ProductComplex* in messages [Create Strategy](#) (10301), [Create Strategy Response](#) (10302), [CLIP Deletion Notification](#) (10134), [CLIP Execution Notification](#) (10135), [Cancel Order Notification](#) (10112), [Cancel Order Response \(Lean Order\)](#) (10111), [Cancel Order Response \(Standard Order\)](#) (10110), [Enter TES Trade Request](#) (10600), [Mass Order](#) (10115), [Replace Order Multi Leg](#) (10114), [Replace Order Multi Leg \(short layout\)](#) (10130), [Replace Order Response \(Lean Order\)](#) (10108), [Replace Order Single or Multi Leg](#) (10140), [Replace Order Response \(Standard Order\)](#) (10107), [Replace Order Single or Multi Leg \(short layout\)](#) (10141), [New Order Multi Leg](#) (10113), [New Order Multi Leg \(short layout\)](#) (10129), [New Order Response \(Lean Order\)](#) (10102), [New Order Single or Multi Leg](#) (10138), [New Order Response \(Standard Order\)](#) (10101), [New Order Single or Multi Leg \(short layout\)](#) (10139), [Book Order Execution](#) (10104), [Extended Order Information](#) (10117), [Immediate Execution Response](#) (10103), [SRQS Open Negotiation Notification for Respondent](#) (10711), [SRQS Open Negotiation Request](#) (10700), [SRQS Open Negotiation Notification for Requester](#) (10710), [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Trade Notification](#) (10500), [Upload TES Trade Request](#) (10612)
- removed valid value *Compression* (50) from field *TrdType* in messages [Approve Reverse TES Trade Request](#) (10631), [Approve TES Trade Request](#) (10603), [Delete TES Trade Request](#) (10602), [Enter TES Trade Request](#) (10600), [Modify TES Trade Request](#) (10601), [Reverse TES Trade Request](#) (10630), [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [Delete TES Trade Broadcast](#) (10606), [TES Reversal Broadcast](#) (10632), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)
- removed field *CompressionID* from messages [Approve TES Trade Request](#) (10603), [Delete TES Trade Request](#) (10602), [Enter TES Trade Request](#) (10600), [Modify TES Trade Request](#) (10601), [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [Delete TES Trade Broadcast](#) (10606), [TES Execution Broadcast](#) (10610), [TES Trade Broadcast](#) (10614), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)

- removed valid value *Pending_Execution (6)* from field *TradeAllocStatus* in messages [Basket Trading Broadcast \(10625\)](#), [Approve TES Trade Broadcast \(10607\)](#), [TES Broadcast \(10604\)](#), [TES Reversal Broadcast \(10632\)](#), [TES Trade Upload Broadcast \(10613\)](#)
- removed valid values *Compression_Cancelled_By_User (110)*, *Compression_Cancelled_By_System (111)* from field *DeleteReason* in messages [Delete Basket Broadcast \(10626\)](#), [Delete TES Trade Broadcast \(10606\)](#), [TES Execution Broadcast \(10610\)](#)
- added field *SelfMatchPreventionInstruction* to messages [Mass Quote \(10405\)](#), [Replace Order Multi Leg \(10114\)](#), [Replace Order Multi Leg \(short layout\) \(10130\)](#), [Replace Order Single or Multi Leg \(10140\)](#), [Replace Order Single or Multi Leg \(short layout\) \(10141\)](#), [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [New Order Multi Leg \(10113\)](#), [New Order Multi Leg \(short layout\) \(10129\)](#), [New Order Single or Multi Leg \(10138\)](#), [New Order Single or Multi Leg \(short layout\) \(10139\)](#), [New Order Single \(10100\)](#), [New Order Single \(short layout\) \(10125\)](#), [Extended Order Information \(10117\)](#)
- removed message [TES Compression Run Status Response \(10617\)](#)