

Deutsche Börse Group's T7

Enhanced Trading Interface

Derivatives Message Reference

Release 5.0

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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.

ETI	Enhanced Trading Interface
LF	Low-frequency session
HF	High-frequency session
UDF	User-defined field that is not part of the official FIX Specification
IOC	Immediate or Cancel Order
OCO	One Cancels the Other Order
BOC	Book or Cancel Order
CAO	Closing Auction Only Order
TES	T7 Entry Service

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	<ul style="list-style-type: none"> - 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	<ul style="list-style-type: none"> - 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	<ul style="list-style-type: none"> - encoded as 8-byte signed integer (8 implicit decimals) 	0x8000000000000000
FloatDecimal6	<ul style="list-style-type: none"> - encoded as 8-byte signed integer (6 implicit decimals) 	0x8000000000000000
Fixed String	<ul style="list-style-type: none"> - length information specifies the fixed size - encoded as character array - completely filled with valid characters (space padding if required) 	0x00 at the first position

ETI Data Type	Description	No Value
Fixed String (0- terminable)	<ul style="list-style-type: none"> ▪ - length information specifies the fixed size - encoded as character array optionally 0-terminable (minimum string size of 1) - XML file: attribute "isTerminable" is set to true - padding after 0-terminator required up to fixed size 	0x00 at the first position
Variable String	<ul style="list-style-type: none"> ▪ - 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

ETI Data Type	Description	No Value
PriceType	Price in integer format including 8 decimals. For certain asset classes, prices may have negative values.	see 8 byte signed int
Qty	Quantity in signed 4 byte integer format.	see 4 byte signed int
SeqNum	Message sequence number in 8 byte unsigned binary format.	see 8 byte unsigned int
UTCTimestamp	Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).	see 8 byte unsigned int
char	String of length 1.	0x00
Data	Byte array where each byte has a value from 0 to 255: <ul style="list-style-type: none"> ▪ - the length information specifies the fixed size - encoded as byte array - byte array is always filled completely 	Each byte filled with 0x00.

3.3 Error Codes

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

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

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

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

SessionRejectReason (373)	Description
100	Reject due to exceeded throttle limit.
101	Exposure limit exceeded.
102	Service temporarily not available.
103	Service not available.

SessionRejectReason (373)	Description
104	Result of transaction unknown.
211	User already logged inn
214	Session Gateway Assignment expired.
215	Gateway not reserved to Session.
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 5.0
- Build Number: 5.0.283.ga-5000283-8

Additionally, ETI clients implementing interface version '4.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '4.0' and '5.0'.

4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Connection Gateway Request	10020	Participant	ApplicationMessageRequest	BW
Connection Gateway Response	10021	ETI Gateway	ApplicationMessageRequestAck	BX
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5

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

4.2 Strategy Creation

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

4.3 Flexible Instrument Creation

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

4.4 Order Handling

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

4.5 Quote Handling

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

4.6 Quote and Cross Request

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

4.7 TES Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Participant	TradeCaptureReport	AE
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Status Broadcast	10615	ETI Gateway	TradingSessionStatus	h
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE
Upload TES Trade Request	10612	Participant	TradeCaptureReport	AE
TES Trade Upload Broadcast	10613	ETI Gateway	TradeCaptureReport	AE

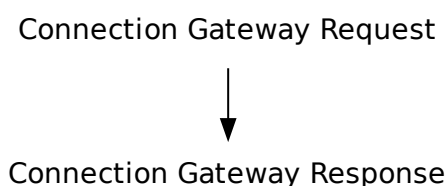
4.8 Other

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

5 Session Layer

5.1 Connection Gateway Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10020 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
20055	PartyIDSessionID	Y	4	24	unsigned int	Session ID.
1408	DefaultCstmApplVerID	Y	30	28	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	58	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
25021	Pad6	U	6	90	Fixed String	not used

5.2 Connection Gateway Response

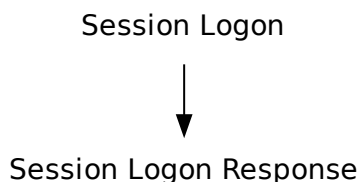
This message confirms the Connection Gateway request. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28730	SessionMode	Y	1	48	unsigned int	Session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>HF</td> </tr> <tr> <td>2</td> <td>LF</td> </tr> </tbody> </table>	Value	Description	1	HF	2	LF				
Value	Description															
1	HF															
2	LF															
339	TradSesMode	Y	1	49	unsigned int	Trading session mode. <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> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance
Value	Description															
1	Development															
2	Simulation															
3	Production															
4	Acceptance															
25021	Pad6	U	6	50	Fixed String	not used										

5.3 Session Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10000 (Logon, Msg-Type = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID.
1408	DefaultCstmAppVerID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses. The interface version can be found in XML and C-Header files. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	62	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25012	ApplUsageOrders	Y	1	94	char	Participant application: type of order processing. <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										
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										

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

5.4 Session Logon Response

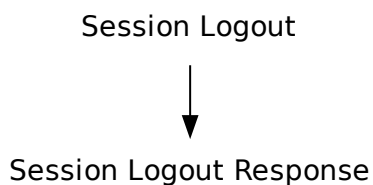
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<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: 10001 (Logon, Msg-Type = A)								
25017	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	Gateway response out timestamp.								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
25019	Pad4	U	4	28	Fixed String	not used								
<i><Message Body></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	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.								
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.								
1301	MarketID	Y	2	56	unsigned int	Market ID. <table border="1" data-bbox="1023 1895 1442 2063"> <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>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	*	More values
Value	Description													
1	XEUR													
2	XEEE													
*	More values													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
339	TradSesMode	Y	1	58	unsigned int	Trading session mode. <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> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance
Value	Description															
1	Development															
2	Simulation															
3	Production															
4	Acceptance															
1408	DefaultCstmAppVerID	Y	30	59	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										
25022	Pad7	U	7	89	Fixed String	not used										

5.5 Session Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10002 (Logout, Msg-Type = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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

5.6 Session Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10003 (Logout, Msg-Type = 5)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.7 Session Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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, Msg-Type = 5)
25017	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i><Message Body></i>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
25021	Pad6	U	6	18	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E

5.8 Heartbeat

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10011 (Heartbeat, MsgType = 0)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used

5.9 Heartbeat Notification

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

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

5.10 Legal Notification

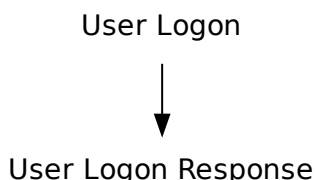
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10037 (User-Notification, MsgType = CB)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></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											
25020	Pad5	U	5	51	Fixed String	not used						
30355	VarText	Y	2000	56	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E						

5.11 User Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10018 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
553	Username	Y	4	24	unsigned int	User ID.
554	Password	Y	32	28	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	60	Fixed String	not used

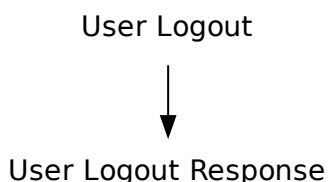
5.12 User Logon Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10019 (User-Response, MsgType = BF)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.13 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
553	Username	Y	4	24	unsigned int	User ID.
25019	Pad4	U	4	28	Fixed String	not used

5.14 User Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10024 (User-Response, MsgType = BF)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

5.15 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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, Msg-Type = 5)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NotifHeader></i>										
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.				
<i><Message Body></i>										
926	UserStatus	Y	1	16	unsigned int	The status of the User <table border="1" data-bbox="1023 1032 1442 1155"> <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									
25018	Pad3	U	3	17	Fixed String	not used				
553	Username	Y	4	20	unsigned int	User ID.				
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).				
25021	Pad6	U	6	26	Fixed String	not used				
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E				

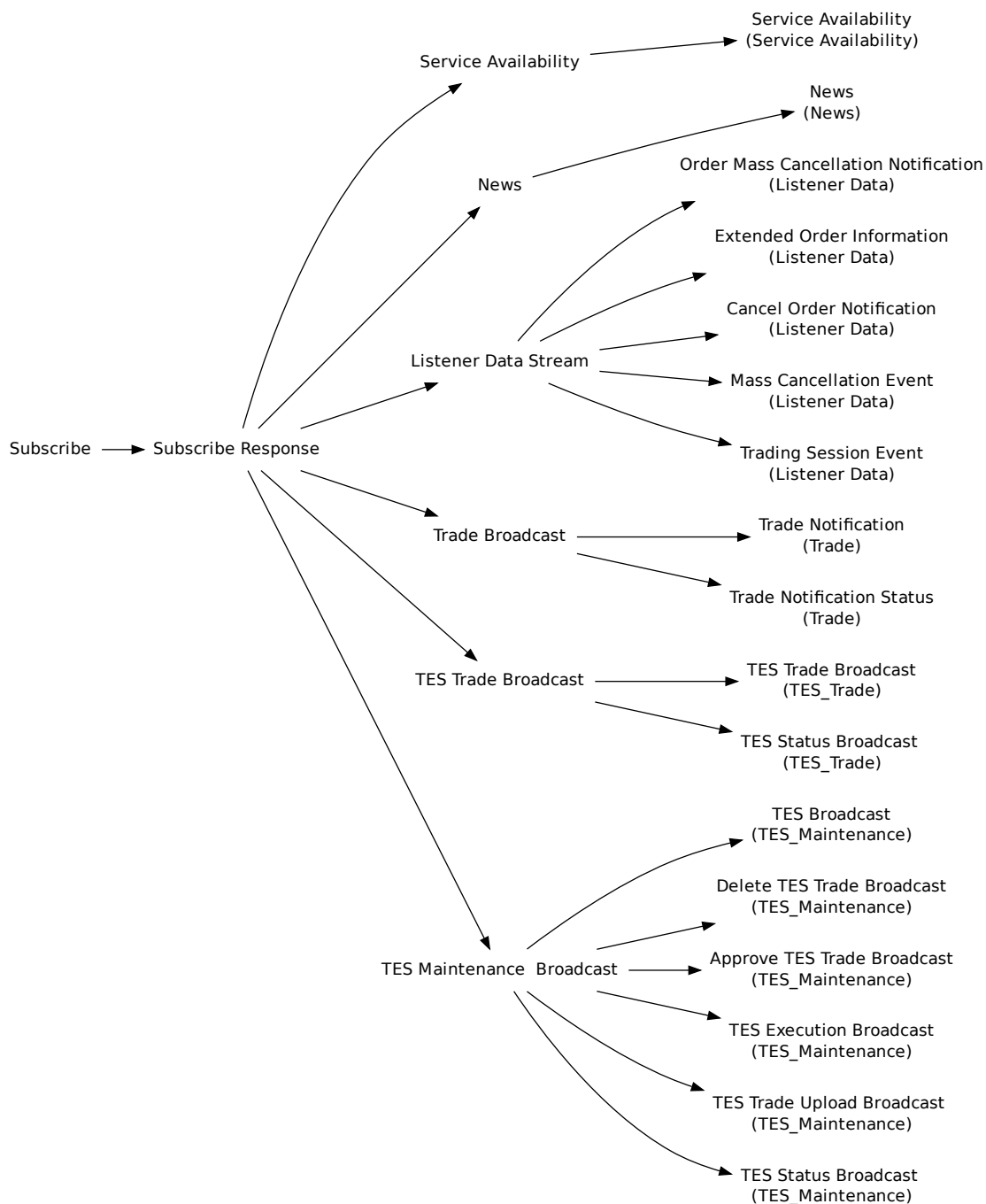
5.16 Throttle Update Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10028 (User-Notification, MsgType = CB)
25017	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i><Message Body></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
<MessageHeaderIn>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.														
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (Application-MessageRequest, MsgType = BW)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
25017	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><Message Body></i>																				
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast.														
1355	RefAppIID	Y	1	28	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="1023 1106 1442 1393"> <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> </tbody> </table>	Value	Description	1	Trade	2	News	3	Service Availability	5	Listener Data	7	TES Maintenance	8	TES Trade
Value	Description																			
1	Trade																			
2	News																			
3	Service Availability																			
5	Listener Data																			
7	TES Maintenance																			
8	TES Trade																			
25018	Pad3	U	3	29	Fixed String	not used														

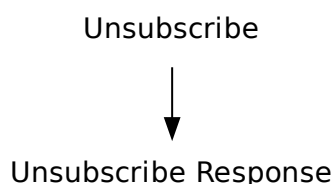
5.18 Subscribe Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 (Application-MessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<i><Message Body></i>						
28727	AppSubID	Y	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
25019	Pad4	U	4	36	Fixed String	not used

5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10006 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
25019	Pad4	U	4	28	Fixed String	not used

5.20 Unsubscribe Response

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

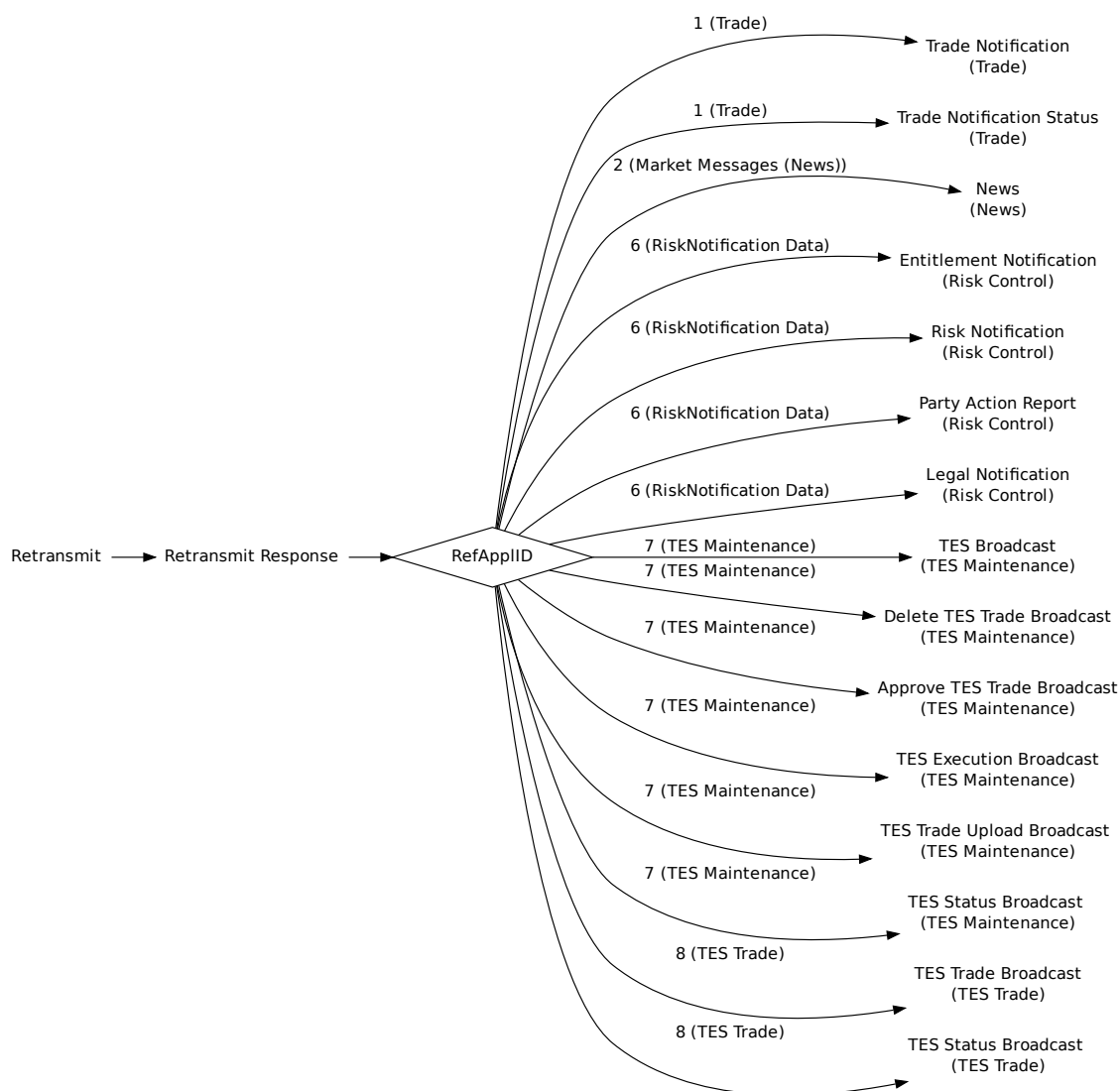
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (Application-MessageRequestAck, MsgType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

5.21 Retransmit

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

- RefApplID = 1 (Trade) \Rightarrow request is sent to the Trades service
- RefApplID = 2 (News) \Rightarrow request is sent to the News service
- RefApplID = 6 (Risk Control) \Rightarrow request is sent to the Risk Control service
- derivatives markets only: RefApplID = 7 (TES Maintenance) \Rightarrow request is sent to the TES Retransmission Service
- derivatives markets only: RefApplID = 8 (TES Trades) \Rightarrow request is sent to the TES Retransmission 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 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
<i><Message Body></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	Y	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. For News and Risk Control broadcast to be set to 0.												
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <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>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> </tbody> </table>	Value	Description	1	Trade	2	News	6	Risk Control	7	TES Maintenance	8	TES Trade
Value	Description																	
1	Trade																	
2	News																	
6	Risk Control																	
7	TES Maintenance																	
8	TES Trade																	
25020	Pad5	U	5	43	Fixed String	not used												

5.22 Retransmit Response

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

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

They will not be interrupted by other messages.

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

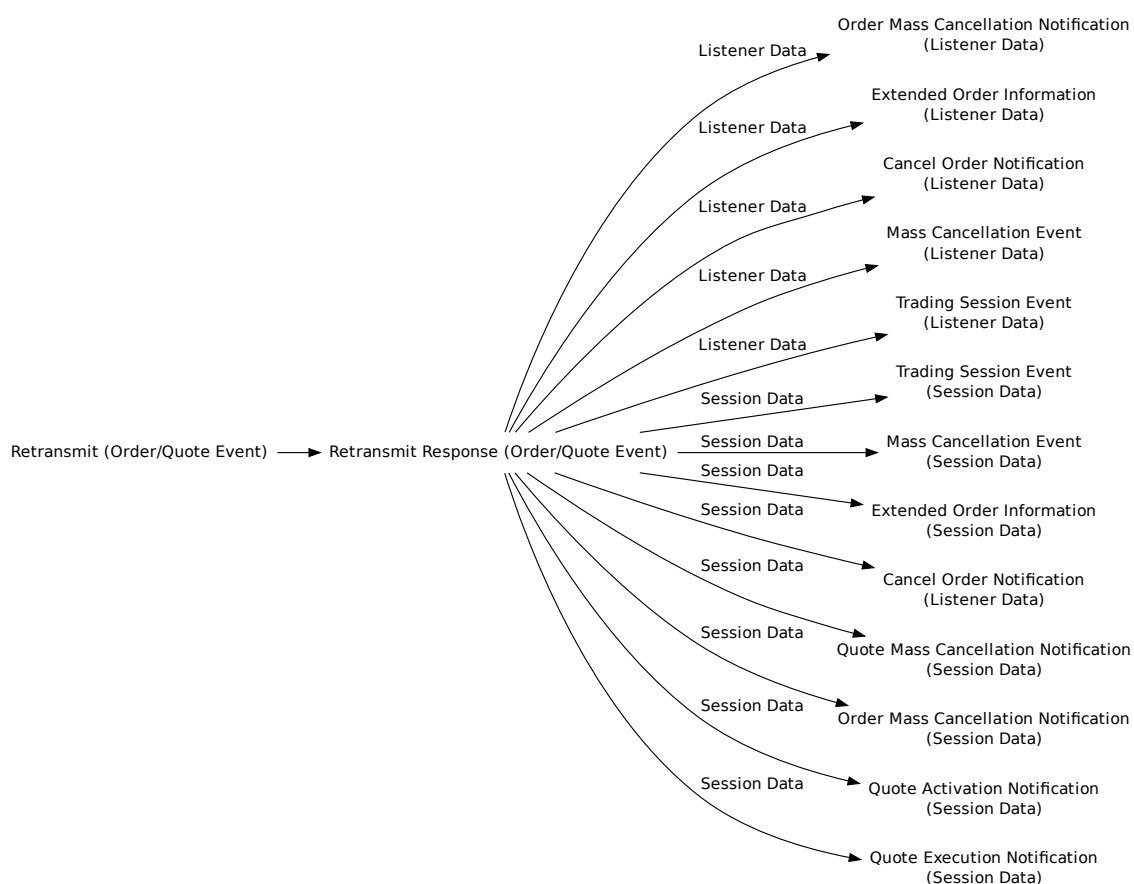
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (Application-MessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<i><Message Body></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 ApplBegSeqNum)."no value"means the requested data is not available.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	RefApplLastSeqNum	N	8	40	SeqNum	Last application sequence number known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID."no value"means that there is no data persisted yet for the requested stream/subscription scope.
1349	ApplTotalMessage-Count	Y	2	48	unsigned int	Total number of messages (fragments) included in transmission.
25021	Pad6	U	6	50	Fixed String	not used

5.23 Retransmit (Order/Quote Event)

This message is used for re-transmission of recoverable order/quote event data for recovery purposes. The specified application message identifier range will lead to the retransmission of data whose application message identifier is $> \text{ApplBegMsgID}$ (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
<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: 10026 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	U	4	20	unsigned int	not used						
<i><Message Body></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="1023 1019 1442 1144"> <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.						
25016	Pad1	U	1	63	Fixed String	not used						

5.24 Retransmit Response (Order/Quote Event)

This message confirms the Retransmit (Order/Quote Event) request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new Retransmit (Order/Quote Event) request (with updated application message identifiers), if the captured response does not contain all requested data. (See below: ApplEndMsgID (28719)).

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

They will not be interrupted by other messages.

All these messages will consist of:

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 (Application-MessageRequestAck, MsgType = BX)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<i><Message Body></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 ApplBegMsgID).
28722	RefApplLastMsgID	N	16	50	data	Last application message identifier known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID.
25021	Pad6	U	6	66	Fixed String	not used

5.25 Reject

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10010 (Reject, Msg-Type = 3)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	N	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	N	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1480 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										

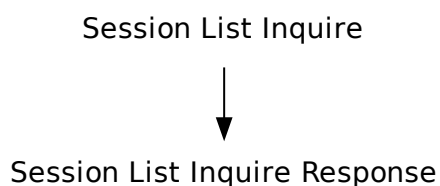
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																																												
373	SessionRejectReason	Y	4	64	unsigned int	Error code.																																																												
						<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Required Tag Missing</td> </tr> <tr> <td>5</td> <td>Value is incorrect (out of range) for this tag</td> </tr> <tr> <td>7</td> <td>Decryption problem</td> </tr> <tr> <td>11</td> <td>Invalid TemplateID</td> </tr> <tr> <td>16</td> <td>Incorrect NumInGroup count for repeating group</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> <tr> <td>100</td> <td>Throttle limit exceeded</td> </tr> <tr> <td>101</td> <td>Exposure limit exceeded</td> </tr> <tr> <td>102</td> <td>Service temporarily not available</td> </tr> <tr> <td>103</td> <td>Service not available</td> </tr> <tr> <td>104</td> <td>Result of transaction unknown</td> </tr> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>152</td> <td>Heartbeat violation error</td> </tr> <tr> <td>200</td> <td>Internal technical error</td> </tr> <tr> <td>210</td> <td>Validation Error</td> </tr> <tr> <td>211</td> <td>User already logged in</td> </tr> <tr> <td>214</td> <td>Session Gateway assignment expired</td> </tr> <tr> <td>215</td> <td>Gateway not reserved to Session</td> </tr> <tr> <td>10000</td> <td>Order not found</td> </tr> <tr> <td>10001</td> <td>Price not reasonable</td> </tr> <tr> <td>10002</td> <td>Duplicate Order (COrdID)</td> </tr> <tr> <td>10003</td> <td>another quote activation request is pending for the same Product / Instrument Type / SessionID</td> </tr> <tr> <td>10004</td> <td>Book Order limit exceeded on BU level</td> </tr> <tr> <td>10005</td> <td>Book Order limit exceeded on Session level</td> </tr> <tr> <td>10006</td> <td>Stop buy price not reasonable</td> </tr> <tr> <td>10007</td> <td>Stop sell price not reasonable</td> </tr> <tr> <td>10008</td> <td>GFD order is not executable on current business day</td> </tr> <tr> <td>10009</td> <td>BOC order rejected in state other than cont.</td> </tr> <tr> <td>10010</td> <td>Throttle limit for creation of</td> </tr> </tbody> </table>	Value	Description	1	Required Tag Missing	5	Value is incorrect (out of range) for this tag	7	Decryption problem	11	Invalid TemplateID	16	Incorrect NumInGroup count for repeating group	99	Other	100	Throttle limit exceeded	101	Exposure limit exceeded	102	Service temporarily not available	103	Service not available	104	Result of transaction unknown	105	Error converting response or broadcast	152	Heartbeat violation error	200	Internal technical error	210	Validation Error	211	User already logged in	214	Session Gateway assignment expired	215	Gateway not reserved to Session	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	10004	Book Order limit exceeded on BU level	10005	Book Order limit exceeded on Session level	10006	Stop buy price not reasonable	10007	Stop sell price not reasonable	10008	GFD order is not executable on current business day	10009	BOC order rejected in state other than cont.	10010	Throttle limit for creation of
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99	Other																																																																	
100	Throttle limit exceeded																																																																	
101	Exposure limit exceeded																																																																	
102	Service temporarily not available																																																																	
103	Service not available																																																																	
104	Result of transaction unknown																																																																	
105	Error converting response or broadcast																																																																	
152	Heartbeat violation error																																																																	
200	Internal technical error																																																																	
210	Validation Error																																																																	
211	User already logged in																																																																	
214	Session Gateway assignment expired																																																																	
215	Gateway not reserved to Session																																																																	
10000	Order not found																																																																	
10001	Price not reasonable																																																																	
10002	Duplicate Order (COrdID)																																																																	
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10010	Throttle limit for creation of																																																																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
30354	VarTextLen	Y	2	68	Counter	Number of used bytes for field VarText (30355).						
1409	SessionStatus	Y	1	70	unsigned int	Session status. <table border="1" data-bbox="1023 501 1442 622"> <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											
25016	Pad1	U	1	71	Fixed String	not used						
30355	VarText	Y	2000	72	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E						

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
25017	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 (28730) 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)								
25017	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
25019	Pad4	U	4	28	Fixed String	not used								
<i><Message Body></i>														
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response								
25021	Pad6	U	6	34	Fixed String	not used								
<i><SessionsGrp></i>						Cardinality: 1-1000, Record counter: NoSessions								
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>HF</td> </tr> <tr> <td>2</td> <td>LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> </tbody> </table>	Value	Description	1	HF	2	LF	3	GUI
Value	Description													
1	HF													
2	LF													
3	GUI													
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>1</td> <td>FIX Trading Session</td> </tr> <tr> <td>2</td> <td>Regular Back Office Session</td> </tr> </tbody> </table>	Value	Description	0	Regular Trading Session	1	FIX Trading Session	2	Regular Back Office Session
Value	Description													
0	Regular Trading Session													
1	FIX Trading Session													
2	Regular Back Office Session													
25017	>Pad2	U	2	46	Fixed String	not used								

5.28 Trade Enrichment List Inquire

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

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
25017	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><Message Body></i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.29 Trade Enrichment List Inquire Response

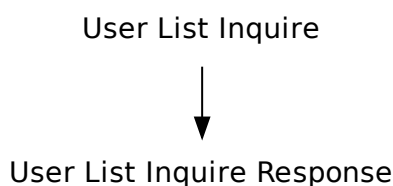
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (Trade-EnrichmentListReport, MsgType = U9)						
25017	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	Gateway response out timestamp.						
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
25019	Pad4	U	4	28	Fixed String	not used						
<i><Message Body></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						
25021	Pad6	U	6	50	Fixed String	not used						
<i><EnrichmentRulesGrp></i>						Cardinality: 0-400, Record counter: NoEnrichmentRules						
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule						
20099	>PartyIDOrigination-Market	N	1	58	unsigned int	<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Korea Exchange</td> </tr> <tr> <td>2</td> <td>Taiwan Futures Exchange</td> </tr> </tbody> </table>	Value	Description	1	Korea Exchange	2	Taiwan Futures Exchange
Value	Description											
1	Korea Exchange											
2	Taiwan Futures Exchange											
1	>Account	N	2	59	Fixed String	Accounts 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						
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,\x22-\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,\x22-\x7B,\x7D,\x7E						
25009	>FreeText3	N	12	107	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25016	>Pad1	U	1	119	Fixed String	not used						

5.30 User List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 (PartyDetailListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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.

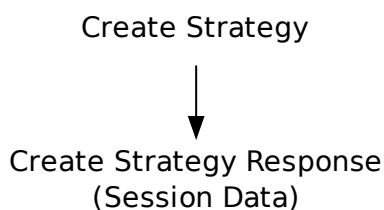
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailListReport, MsgType = CG)								
25017	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
25019	Pad4	U	4	28	Fixed String	not used								
<i><Message Body></i>														
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request								
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group								
25021	Pad6	U	6	50	Fixed String	not used								
<i><PartyDetailsGrp></i>						Cardinality: 0-1000, Record counter: NoPartyDetails								
20212	>PartyDetail- IDExecutingTrader	Y	4	56	unsigned int	Trader ID								
22212	>PartyDetailExecuting- Trader	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													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
25016	>Pad1	U	1	71	Fixed String	not used

6 Strategy Creation

6.1 Create Strategy

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10301 (Security-DefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
762	SecuritySubType	N	4	36	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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	Y	1	40	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> </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
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																							
555	NoLegs	Y	1	41	Counter	Number of InstrmtLegGrp repeating group instances.																		
2404	ComplianceText	N	20	42	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E																		
25017	Pad2	U	2	62	Fixed String	not used																		
<i><InstrmtLegGrp></i>						Cardinality: 0-20, Record counter: No-Legs																		
602	>LegSecurityID	Y	8	64	signed int	Instrument identifier of the leg security.																		
566	>LegPrice	N	8	72	PriceType	Strategy leg underlying price (only applicable for underlying leg).																		
600	>LegSymbol	N	4	80	signed int	Product identifier of the leg security (only applicable for underlying leg).																		
623	>LegRatioQty	Y	4	84	Qty	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																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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											
25021	>Pad6	U	6	90	Fixed String	not used						

6.2 Create Strategy Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10302 (Security-Definition, MsgType = d)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1473 1441 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
1148	LowLimitPrice	N	8	64	PriceType	Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected				

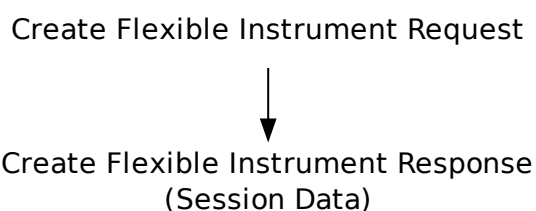
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1149	HighLimitPrice	N	8	72	PriceType	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected						
48	SecurityID	Y	8	80	signed int	Instrument identifier.						
779	LastUpdateTime	Y	8	88	UTCTimestamp	Creation timestamp of the strategy.						
322	SecurityResponseID	Y	8	96	UTCTimestamp	Identifier for the Security Definition message.						
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.						
28614	NumberOfSecurities	Y	4	108	signed int	Number of strategies that have been created per session, product, instrument type and business day.						
762	SecuritySubType	N	4	112	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle						
1377	MultilegModel	Y	1	116	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. <table border="1" data-bbox="1023 1310 1442 1473"> <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	117	unsigned int	Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument. Commonly used in listed derivatives. <table border="1" data-bbox="1023 1908 1442 2072"> <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	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>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> </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
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																							
555	NoLegs	Y	1	119	Counter	Number of InstrmtLegGrp repeating group instances. <i><InstrmtLegGrp></i> Cardinality: 0-20, Record counter: No-Legs																		
602	>LegSecurityID	Y	8	120	signed int	Instrument identifier of the leg security.																		
566	>LegPrice	N	8	128	PriceType	Strategy leg underlying price (only applicable for underlying leg).																		
600	>LegSymbol	N	4	136	signed int	Product identifier of the leg security (only applicable for underlying leg).																		
623	>LegRatioQty	Y	4	140	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.																		
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																							
25021	>Pad6	U	6	146	Fixed String	not used																		

7 Flexible Instrument Creation

7.1 Create Flexible Instrument Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10309 (Security-DefinitionRequest, MsgType = c)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
25017	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><Message Body></i>												
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies						
202	StrikePrice	N	8	32	PriceType	Strike Price for an Option.						
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.						
541	MaturityDate	Y	4	44	LocalMktDate	Date of maturity.						
1193	SettlMethod	Y	1	48	char	Settlement method for a contract or instrument. <table border="1" style="margin-left: 20px;"> <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	49	unsigned int	Version of option contract.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
201	PutOrCall	N	1	50	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	51	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	52	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						

7.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

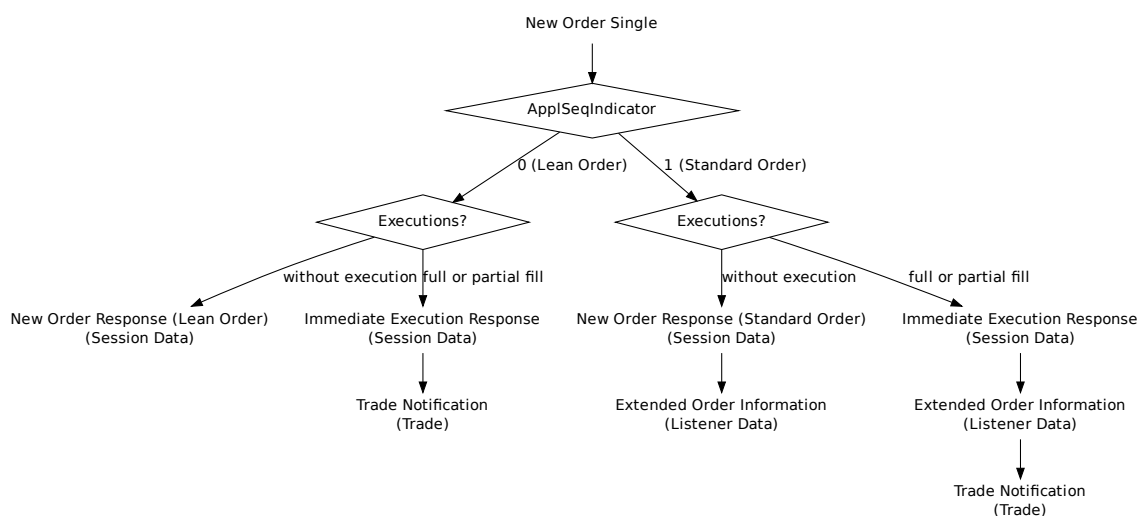
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10310 (Security-Definition, MsgType = d)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
322	SecurityResponseID	Y	8	64	UTCTimestamp	Identifier for the Security Definition message.				
48	SecurityID	Y	8	72	signed int	Instrument identifier.				
202	StrikePrice	N	8	80	PriceType	Strike Price for an Option.				
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.				
541	MaturityDate	Y	4	92	LocalMktDate	Date of maturity.				
1227	ProductComplex	N	1	96	unsigned int	This field qualifies an instrument type on T7. <table border="1" data-bbox="1023 1973 1442 2063"> <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									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1193	SettlMethod	Y	1	97	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	98	unsigned int	Version of option contract.						
201	PutOrCall	N	1	99	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	100	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											
55	Symbol	Y	4	101	Fixed String	Product identifier of the Flexible Instrument. Valid characters: A-Z,0-9,\x20						
25022	Pad7	U	7	105	Fixed String	not used						

8 Order Handling

8.1 New Order Single

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	32	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
11	ClOrdID	N	8	40	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.										
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies										
38	OrderQty	Y	4	56	Qty	Total Order Quantity.										
432	ExpireDate	N	4	60	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.										
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.										
30048	SimpleSecurityID	Y	4	68	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.										
28744	MatchInstCrossID	N	4	72	unsigned int	Self Match Prevention ID.										
20096	PartyIDTakeUpTradingFirm	N	5	76	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20										
20013	PartyIDOrderOriginationFirm	N	7	81	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20										
20032	PartyIDBeneficiary	N	9	88	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20										
28703	ApplSeqIndicator	Y	1	97	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															
54	Side	Y	1	98	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	99	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															

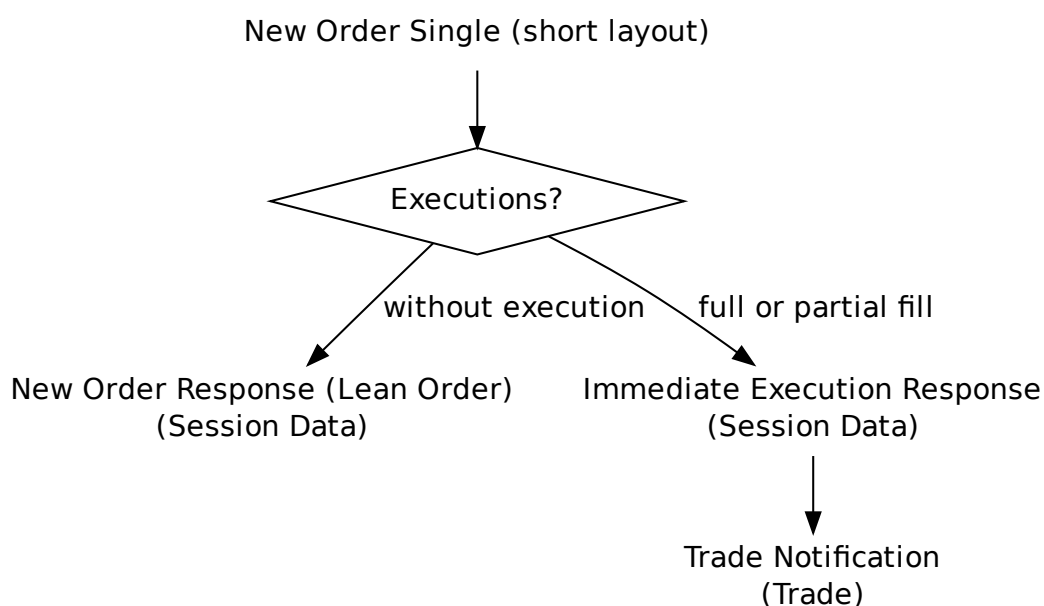
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28710	PriceValidityCheckType	Y	1	100	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</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															
59	TimeInForce	Y	1	101	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>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)	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)															
6	Good Till Date (GTD) - Standard Orders only															
18	ExecInst	Y	1	102	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	103	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction						
Value	Description															
4	Closing or closing auction															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	104	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
1	Account	N	2	105	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>								
20038	PartyIDPosition-Account	N	32	107	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>								
77	PositionEffect	Y	1	139	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	140	Fixed String	<p>Country code.</p> <p>Valid characters: \x01-\x7E</p>								
1031	CustOrderHandlingInst	N	1	142	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> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
2404	ComplianceText	N	20	143	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
25007	FreeText1	N	12	163	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	175	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	187	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25016	Pad1	U	1	199	Fixed String	not used

8.2 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".



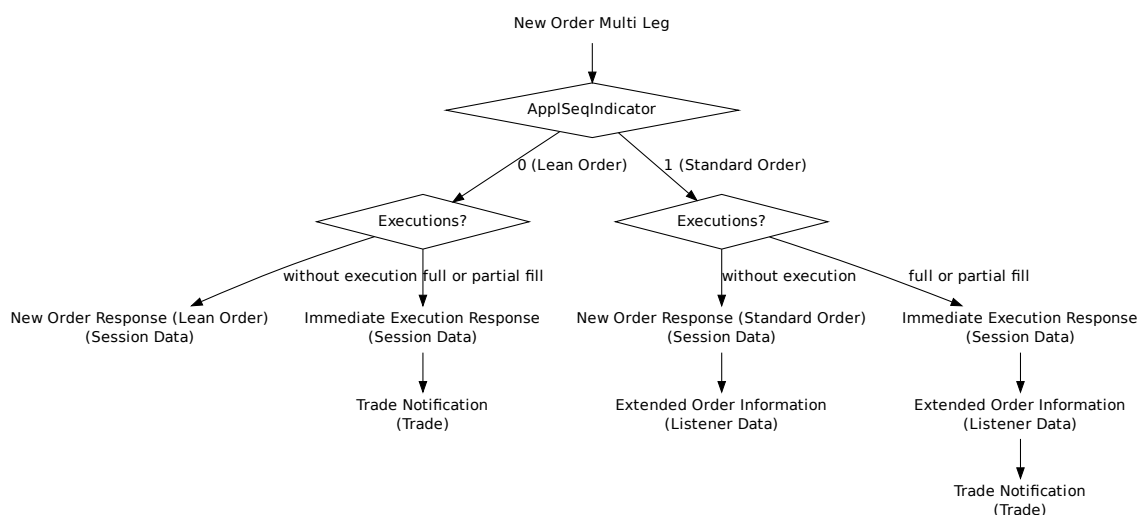
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10125 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
44	Price	Y	8	24	PriceType	Limit price.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	ClOrdID	Y	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
376	ComplianceID	N	8	40	unsigned int	For participants to uniquely identify trading strategies								
38	OrderQty	Y	4	48	Qty	Total Order Quantity.								
30048	SimpleSecurityID	Y	4	52	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	56	unsigned int	Self Match Prevention ID.								
25033	EnrichmentRuleID	N	2	60	unsigned int	Identifies an enrichment rule								
54	Side	Y	1	62	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	PriceValidityCheckType	Y	1	63	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													
59	TimeInForce	Y	1	64	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>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	3	Immediate or Cancel (IOC)		
Value	Description													
0	Day (GFD)													
3	Immediate or Cancel (IOC)													
18	ExecInst	Y	1	65	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q6')</td> </tr> </tbody> </table>	Value	Description	2	Non-persistent Order (FIX value 'Q')	6	Non-persistent and Book or Cancel order (FIX value 'Q6')		
Value	Description													
2	Non-persistent Order (FIX value 'Q')													
6	Non-persistent and Book or Cancel order (FIX value 'Q6')													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	66	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
25020	Pad5	U	5	67	Fixed String	not used								

8.3 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10113 (NewOrder-Multileg, MsgType = AB)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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).
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
38	OrderQty	Y	4	60	Qty	Total Order Quantity.																		
432	ExpireDate	N	4	64	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.																		
28744	MatchInstCrossID	N	4	68	unsigned int	Self Match Prevention ID.																		
20096	PartyIDTakeUpTrading-Firm	N	5	72	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20																		
20013	PartyIDOrder-OriginationFirm	N	7	77	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20																		
20032	PartyIDBeneficiary	N	9	84	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20																		
28703	ApplSeqIndicator	Y	1	93	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	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>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> </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
Value	Description																							
2	Standard Option Strategy																							
3	Non-Standard Option Strategy																							
4	Volatility Strategy																							
5	Futures Spread																							
6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	95	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																							
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2	Sell																							
40	OrdType	Y	1	96	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	PriceValidityCheckType	Y	1	97	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															
18	ExecInst	Y	1	98	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	TimeInForce	Y	1	99	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>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)	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)															
6	Good Till Date (GTD) - Standard Orders only															
1815	TradingCapacity	Y	1	100	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
20075	PartyIDLocationID	N	2	101	Fixed String	<p>Country code. Valid characters: \x01-\x7E</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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
1031	CustOrderHandlingInst	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. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20038	PartyIDPosition-Account	N	32	124	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
25007	FreeText1	N	12	156	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	168	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	180	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
555	NoLegs	Y	1	192	Counter	Number of LegOrd repeating group instances.
25022	Pad7	U	7	193	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: No-Legs
28715	>LegAccount	N	2	200	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	202	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											
25020	>Pad5	U	5	203	Fixed String	not used						

8.4 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	AppIID	Y	1	62	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1473 1442 1563"> <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									
28704	AppMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.				
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1839 1442 1928"> <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									
<i><Message Body></i>										
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
48	SecurityID	Y	8	96	signed int	Instrument identifier.								
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.								
21009	TrdRegTSEntryTime	Y	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.								
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.								
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. <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	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>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	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>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> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted
Value	Description													
101	Order add accepted													
105	IOC Order accepted													
212	Book or Cancel Order accepted													
28745	Crossed	Y	1	132	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	133	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> </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
Value	Description																									
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6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
1823	Triggered	Y	1	134	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																									
25016	Pad1	U	1	135	Fixed String	not used																				

8.5 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1473 1441 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></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	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
39	OrdStatus	Y	1	96	char	<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	97	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	98	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> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted
Value	Description													
101	Order add accepted													
105	IOC Order accepted													
212	Book or Cancel Order accepted													
28745	Crossed	Y	1	100	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	101	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> </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
Value	Description																									
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5	Futures Spread																									
6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
1823	Triggered	Y	1	102	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																									
25016	Pad1	U	1	103	Fixed String	not used																				

8.6 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 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine						
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.						
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1518 1442 1601"> <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	63	data	Not set if the submitting session is not the owner of the executed order.						
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1877 1442 2002"> <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><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.										
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.										
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.										
48	SecurityID	Y	8	104	signed int	Instrument identifier.										
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.										
21009	TrdRegTSEntryTime	N	8	120	UTCTimestamp	The entry timestamp is the time of the creation of the order.										
21008	TrdRegTSTimePriority	N	8	128	UTCTimestamp	Priority timestamp.										
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.										
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.										
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.										
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.										
30555	NoLegExecs	Y	2	152	Counter	Number of InstrmntLegExec repeating group instances.										
378	ExecRestatement-Reason	Y	2	154	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <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>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> </tbody> </table>	Value	Description	101	Order add accepted	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed
Value	Description															
101	Order add accepted															
102	Order modify accepted															
105	IOC Order accepted															
181	Ownership Changed															
54	Side	Y	1	156	unsigned int	Side of the order. <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	157	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> </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
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
39	OrdStatus	Y	1	158	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												
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2	Filled																									
4	Cancelled																									
150	ExecType	Y	1	159	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	160	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																									
28745	Crossed	Y	1	161	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)																									
1362	NoFills	Y	1	162	Counter	<p>Specifies the number of partial fills included in this Execution Report.</p>																				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25020	Pad5	U	5	163	Fixed String	not used						
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	168	PriceType	Price of Fill.						
1365	>FillQty	Y	4	176	Qty	Quantity of Fill.						
28708	>FillMatchID	Y	4	180	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.						
1363	>FillExecID	Y	4	184	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
1443	>FillLiquidityInd	N	1	188	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="1023 987 1442 1115"> <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											
25018	>Pad3	U	3	189	Fixed String	not used						
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.						
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.						
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="1023 1682 1442 1809"> <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	25	unsigned int							
25021	>Pad6	U	6	26	Fixed String	not used						

8.7 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10104 (Execution-Report, MsgType = 8)						
25017	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	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1355 1442 1440"> <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" data-bbox="1023 1525 1442 1646"> <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" data-bbox="1023 1843 1442 1964"> <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											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

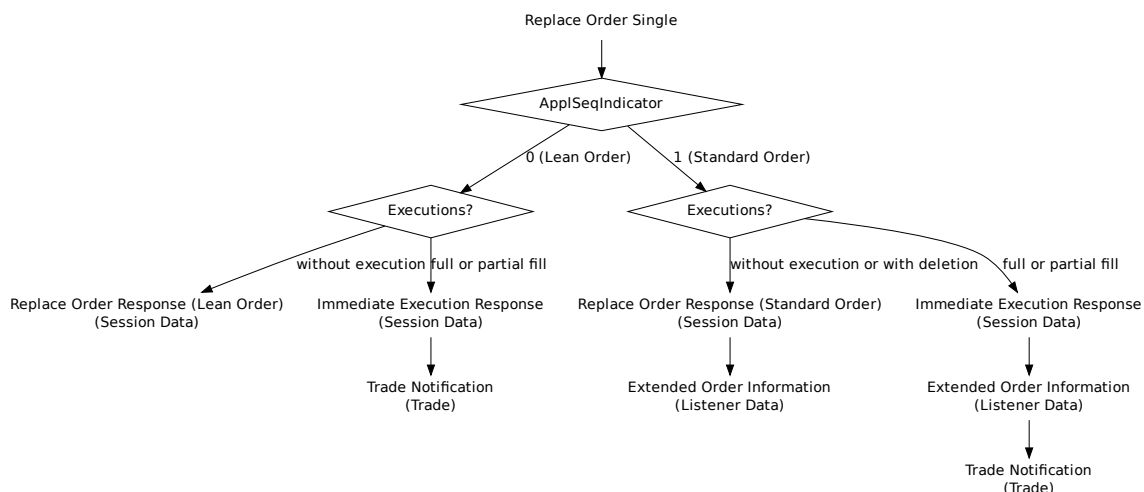
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.																		
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.																		
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.																		
48	SecurityID	Y	8	88	signed int	Instrument identifier.																		
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.																		
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.																		
151	LeavesQty	Y	4	108	Qty	Remaining quantity of an order.																		
14	CumQty	Y	4	112	Qty	Cumulated executed quantity of an order.																		
84	CxlQty	Y	4	116	Qty	Total quantity cancelled for this order.																		
30555	NoLegExecs	Y	2	120	Counter	Number of InstrmntLegExec repeating group instances.																		
378	ExecRestatement-Reason	Y	2	122	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <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>199</td> <td>Pending order cancellation executed (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	199	Pending order cancellation executed (end of FREEZE state)	181	Ownership Changed
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199	Pending order cancellation executed (end of FREEZE state)																							
181	Ownership Changed																							
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																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	125	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> </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
Value	Description																									
1	Simple instrument																									
2	Standard Option Strategy																									
3	Non-Standard Option Strategy																									
4	Volatility Strategy																									
5	Futures Spread																									
6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
39	OrdStatus	Y	1	126	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	127	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	128	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																									
28745	Crossed	Y	1	129	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										
1362	NoFills	Y	1	130	Counter	Specifies the number of partial fills included in this Execution Report.										
25020	Pad5	U	5	131	Fixed String	not used										
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills										
1364	>FillPx	Y	8	136	PriceType	Price of Fill.										
1365	>FillQty	Y	4	144	Qty	Quantity of Fill.										
28708	>FillMatchID	Y	4	148	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	152	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	156	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>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	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
Value	Description															
1	Added Liquidity															
5	Triggered Stop Order															
6	Triggered OCO Order															
7	Triggered Market Order															
25018	>Pad3	U	3	157	Fixed String	not used										
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs										
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.										
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.										
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.										
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.										
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. <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	25	unsigned int											
25021	>Pad6	U	6	26	Fixed String	not used										

8.8 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	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancel-ReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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										
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).										
99	StopPx	N	8	56	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.										
376	ComplianceID	N	8	64	unsigned int	For participants to uniquely identify trading strategies										
38	OrderQty	Y	4	72	Qty	Total Order Quantity.										
432	ExpireDate	N	4	76	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.										
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.										
30048	SimpleSecurityID	Y	4	84	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.										
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.										
20655	TargetPartyIDSessionID	N	4	92	unsigned int	Session ID.										
20096	PartyIDTakeUpTrading-Firm	N	5	96	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20										
20013	PartyIDOrder-OriginationFirm	N	7	101	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20										
20032	PartyIDBeneficiary	N	9	108	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20										
28703	ApplSeqIndicator	Y	1	117	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <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															
54	Side	Y	1	118	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	119	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															

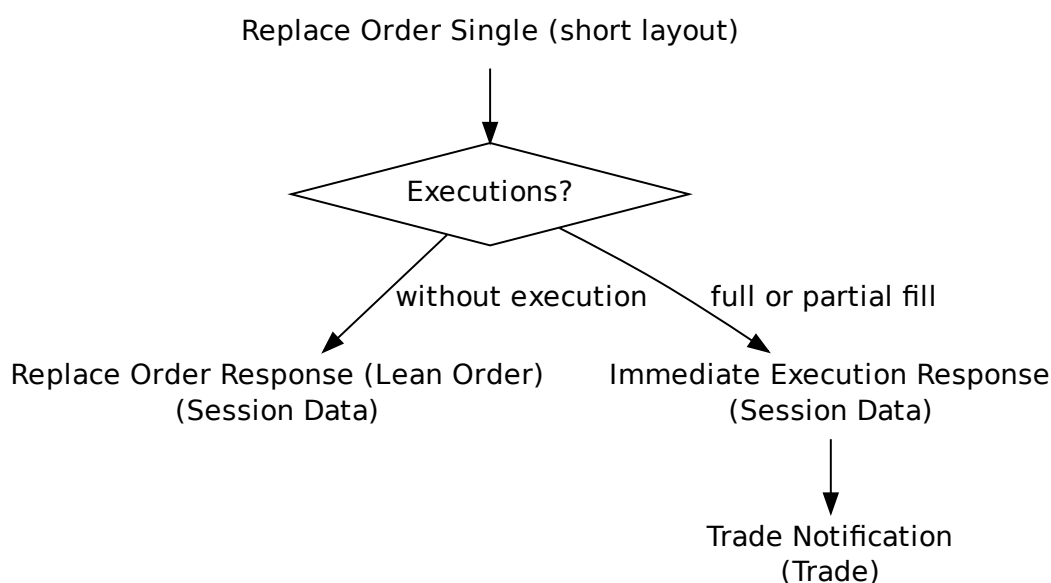
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28710	PriceValidityCheckType	Y	1	120	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</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															
59	TimeInForce	Y	1	121	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>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)	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)															
6	Good Till Date (GTD) - Standard Orders only															
18	ExecInst	Y	1	122	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	123	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction						
Value	Description															
4	Closing or closing auction															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
1	Account	N	2	125	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>								
20038	PartyIDPosition-Account	N	32	127	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>								
77	PositionEffect	Y	1	159	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	160	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)													
20075	PartyIDLocationID	N	2	161	Fixed String	<p>Country code.</p> <p>Valid characters: \x01-\x7E</p>								
1031	CustOrderHandlingInst	N	1	163	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> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	164	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25007	FreeText1	N	12	184	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	196	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	208	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25019	Pad4	U	4	220	Fixed String	not used

8.9 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".



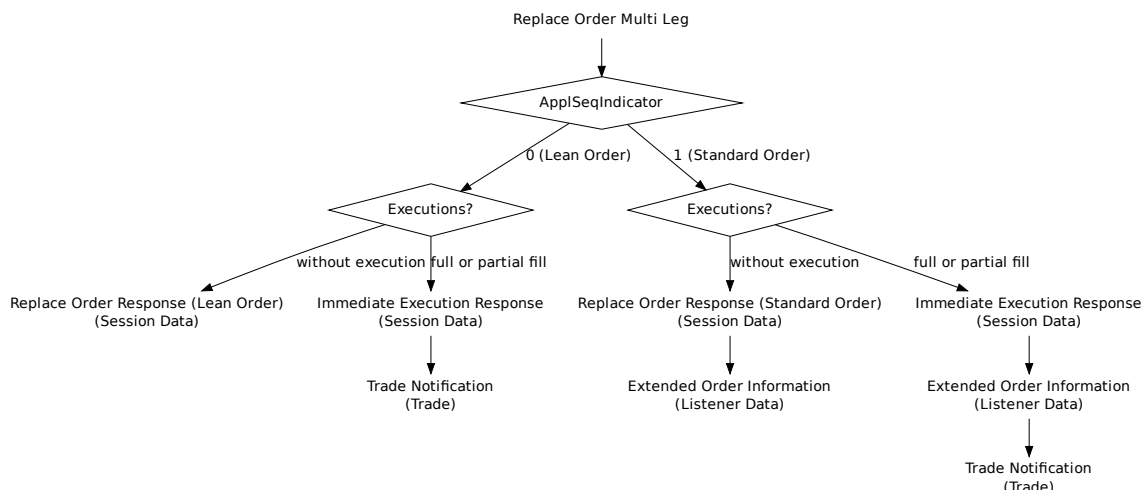
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10126 (OrderCancel-ReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
11	ClOrdID	N	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								
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).								
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies								
38	OrderQty	Y	4	56	Qty	Total Order Quantity.								
30048	SimpleSecurityID	Y	4	60	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	64	unsigned int	Self Match Prevention ID.								
25033	EnrichmentRuleID	N	2	68	unsigned int	Identifies an enrichment rule								
54	Side	Y	1	70	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	PriceValidityCheckType	Y	1	71	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													
59	TimelnForce	Y	1	72	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>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	3	Immediate or Cancel (IOC)		
Value	Description													
0	Day (GFD)													
3	Immediate or Cancel (IOC)													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
18	ExecInst	Y	1	73	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	2	Non-persistent Order (FIX value 'Q')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')		
Value	Description													
2	Non-persistent Order (FIX value 'Q')													
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')													
1815	TradingCapacity	Y	1	74	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
25020	Pad5	U	5	75	Fixed String	not used								

8.10 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
25017	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><Message Body></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.																		
44	Price	Y	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).																		
376	CompliancID	N	8	64	unsigned int	For participants to uniquely identify trading strategies																		
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.																		
38	OrderQty	Y	4	76	Qty	Total Order Quantity.																		
432	ExpireDate	N	4	80	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.																		
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.																		
20655	TargetPartyIDSessionID	N	4	88	unsigned int	Session ID.																		
20096	PartyIDTakeUpTrading-Firm	N	5	92	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20																		
20013	PartyIDOrder-OriginationFirm	N	7	97	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20																		
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"> <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	114	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> </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
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																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
54	Side	Y	1	115	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	116	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															
28710	PriceValidityCheckType	Y	1	117	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															
18	ExecInst	Y	1	118	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	TimeInForce	Y	1	119	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>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)	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)															
6	Good Till Date (GTD) - Standard Orders only															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	120	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
28743	OwnershipIndicator	Y	1	121	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)													
20075	PartyIDLocationID	N	2	122	Fixed String	<p>Country code. Valid characters: \x01-\x7E</p>								
1031	CustOrderHandlingInst	N	1	124	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. Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								
2404	ComplianceText	N	20	125	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>								
20038	PartyIDPosition-Account	N	32	145	Fixed String	<p>'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A</p>								
25007	FreeText1	N	12	177	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	189	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25009	FreeText3	N	12	201	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
555	NoLegs	Y	1	213	Counter	Number of LegOrd repeating group instances. Must be greater than 1.						
25017	Pad2	U	2	214	Fixed String	not used						
<LegOrdGrp>						Cardinality: 0-20, Record counter: No-Legs						
28715	>LegAccount	N	2	216	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50						
564	>LegPositionEffect	Y	1	218	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="1023 1305 1442 1429"> <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											
25020	>Pad5	U	5	219	Fixed String	not used						

8.11 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	AppIID	Y	1	62	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1473 1442 1563"> <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									
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the replaced order.				
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1839 1442 1928"> <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									
<i><Message Body></i>										
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.												
48	SecurityID	Y	8	104	signed int	Instrument identifier.												
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.												
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.												
151	LeavesQty	Y	4	128	Qty	Remaining quantity of an order.												
14	CumQty	Y	4	132	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	4	136	Qty	Total quantity cancelled for this order.												
39	OrdStatus	Y	1	140	char	Conveys the current status of an order. <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	141	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	142	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> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted		
Value	Description																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
212	Book or Cancel Order accepted																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
28745	Crossed	Y	1	144	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	145	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> </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
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																									
1823	Triggered	Y	1	146	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																									
25020	Pad5	U	5	147	Fixed String	not used																				

8.12 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.

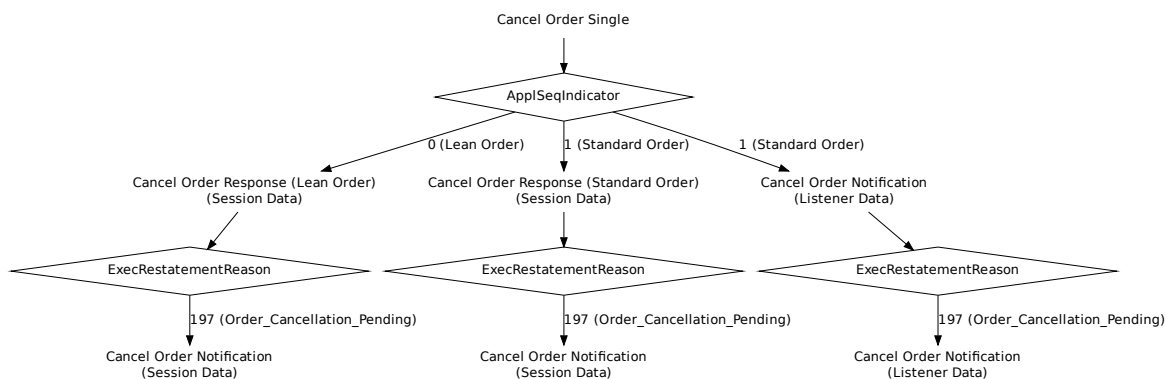
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1473 1441 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></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	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.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
151	LeavesQty	Y	4	104	Qty	Remaining quantity of an order.												
14	CumQty	Y	4	108	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	4	112	Qty	Total quantity cancelled for this order.												
39	OrdStatus	Y	1	116	char	Conveys the current status of an order. <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	117	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	118	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> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted		
Value	Description																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
212	Book or Cancel Order accepted																	
28745	Crossed	Y	1	120	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	121	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> </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
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
1823	Triggered	Y	1	122	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																									
25020	Pad5	U	5	123	Fixed String	not used																				

8.13 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".

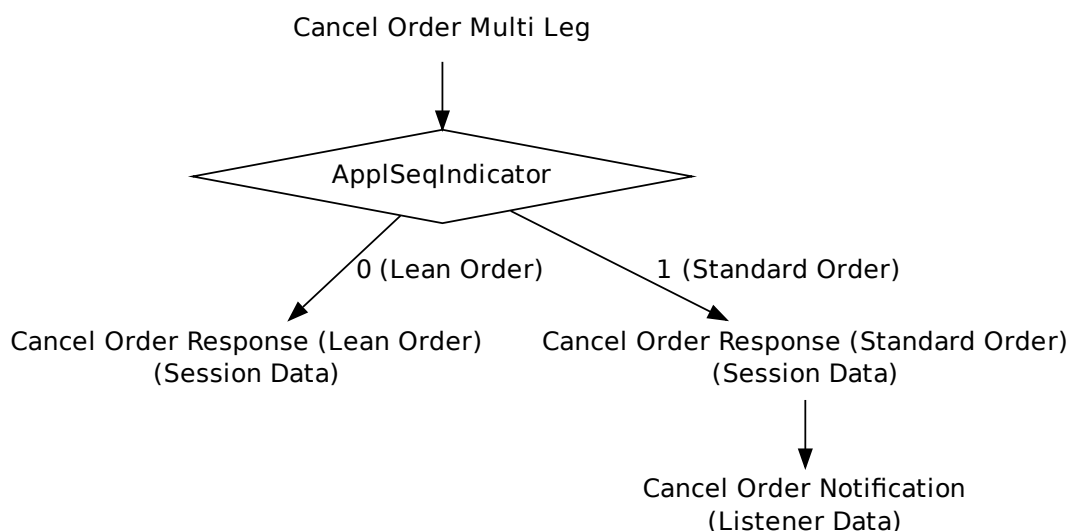


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancel-Request, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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.
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30048	SimpleSecurityID	Y	4	60	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
20655	TargetPartyIDSessionID	N	4	64	unsigned int	Session ID that entered the order.
25019	Pad4	U	4	68	Fixed String	not used

8.14 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	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10123 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<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><Message Body></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.
376	ComplianceID	N	8	56	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
20655	TargetPartyIDSessionID	N	4	68	unsigned int	Session ID.

8.15 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	AppIID	Y	1	62	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1476 1442 1563"> <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									
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the cancelled order.				
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1839 1442 1926"> <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									
<i><Message Body></i>										
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.								
48	SecurityID	Y	8	104	signed int	Instrument identifier.								
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.								
14	CumQty	Y	4	120	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	4	124	Qty	Total quantity cancelled for this order.								
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. <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													
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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													
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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 finally completed (end of FREEZE state)</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion finally completed (end of FREEZE state)		
Value	Description													
103	Order delete accepted													
197	Pending order deletion finally completed (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> </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
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6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
25018	Pad3	U	3	133	Fixed String	not used																				

8.16 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1473 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></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	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.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
14	CumQty	Y	4	104	Qty	Cumulated executed quantity of an order.																				
84	CxlQty	Y	4	108	Qty	Total quantity cancelled for this order.																				
39	OrdStatus	Y	1	112	char	<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>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												
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150	ExecType	Y	1	113	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>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)														
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6	Pending Cancel (e.g. result of Order Cancel Request)																									
378	ExecRestatement-Reason	Y	2	114	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>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion finally completed (end of FREEZE state)</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion finally completed (end of FREEZE state)														
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1227	ProductComplex	Y	1	116	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> </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
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8	Pack and Bundle																									
9	Strip																									
25018	Pad3	U	3	117	Fixed String	not used																				

8.17 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.

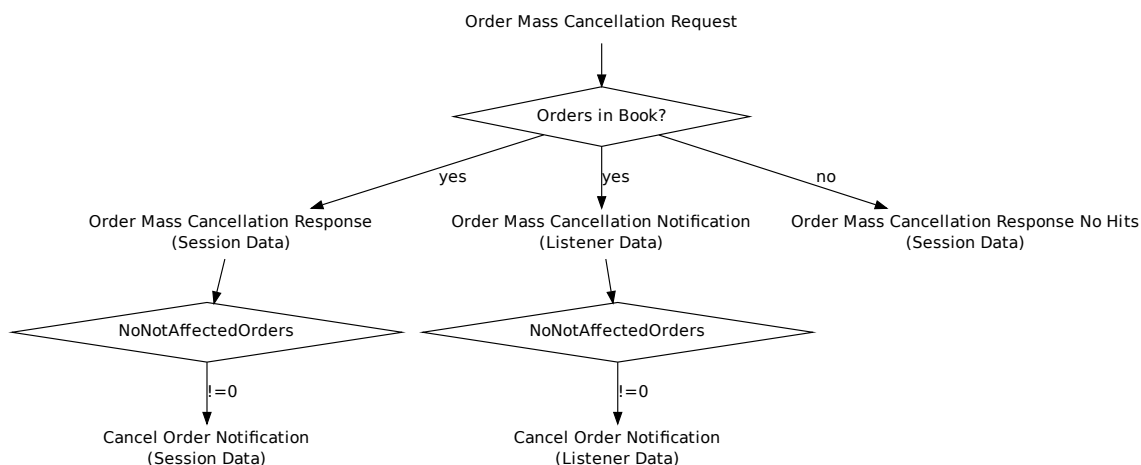
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (Execution-Report, MsgType = 8)						
25017	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	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. <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>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								
25022	Pad7	U	7	57	Fixed String	not used								
<Message Body>														
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.								
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.								
48	SecurityID	Y	8	88	signed int	Instrument identifier.								
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.								
14	CumQty	Y	4	104	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	4	108	Qty	Total quantity cancelled for this order.								
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.								
20036	PartyIDEnteringTrader	N	4	116	unsigned int	Entering User ID.								
378	ExecRestatement-Reason	Y	2	120	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="1023 1256 1442 1581"> <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 finally completed (end of FREEZE state)</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion finally completed (end of FREEZE state)	199	Pending order cancellation executed (end of FREEZE state)
Value	Description													
103	Order delete accepted													
197	Pending order deletion finally completed (end of FREEZE state)													
199	Pending order cancellation executed (end of FREEZE state)													
20007	PartyIDEnteringFirm	N	1	122	unsigned int	Entering Entity ID. <table border="1" data-bbox="1023 1659 1442 1787"> <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													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
39	OrdStatus	Y	1	123	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>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	124	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>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	125	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> </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
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																									
54	Side	Y	1	126	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																									
25016	Pad1	U	1	127	Fixed String	not used																				

8.18 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10120 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<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><Message Body></i>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
376	ComplianceID	N	8	40	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
20655	TargetPartyIDSessionID	N	4	52	unsigned int	Session ID.
20612	TargetParty- IDExecutingTrader	N	4	56	unsigned int	Owning User ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
54	Side	N	1	60	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											
25018	Pad3	U	3	61	Fixed String	not used						

8.19 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine						
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.						
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	60	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1476 1442 1563"> <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											
28704	ApplMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.						
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1839 1442 1962"> <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											
<i><Message Body></i>												
1369	MassActionReportID	Y	8	80	UTCTimestamp	Transaction timestamp.						

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

8.20 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 (OrderMassActionReport, MsgType = BZ)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1473 1442 1556"> <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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.				

8.21 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						
<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: 10122 (OrderMassActionReport, MsgType = BZ)						
25017	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	Gateway response out timestamp.						
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>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											
25022	Pad7	U	7	57	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
<Message Body>																								
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																		
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.																		
44	Price	N	8	80	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).																		
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																		
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.																		
20612	TargetParty- IDExecutingTrader	N	4	96	unsigned int	Owning User ID.																		
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.																		
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.																		
20007	PartyIDEnteringFirm	N	1	106	unsigned int	Entering Entity ID. <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	107	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>107</td> <td>Instrument Suspended</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	107	Instrument Suspended
Value	Description																							
0	No special reason																							
1	Trading was stopped																							
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8	Clearing Risk Control																							
107	Instrument Suspended																							
18	ExecInst	Y	1	108	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	109	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
25017	Pad2	U	2	110	Fixed String	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.

8.22 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 (Execution-Report, MsgType = 8)						
25017	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	Gateway response out timestamp.						
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	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	AppID	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>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											
25022	Pad7	U	7	57	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><Message Body></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	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	128	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	4	152	Qty	Total Order Quantity.
432	ExpireDate	N	4	156	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	160	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	Y	4	164	unsigned int	Business Unit ID.
20055	PartyIDSessionID	Y	4	168	unsigned int	Session ID.
20012	PartyIDExecuting- Trader	Y	4	172	unsigned int	Owning User ID.
20036	PartyIDEnteringTrader	N	4	176	unsigned int	Entering User ID.
30555	NoLegExecs	Y	2	180	Counter	Number of InstrmntLegExec repeating group instances.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
378	ExecRestatement-Reason	Y	2	182	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>1</td> <td>Order book restatement</td> </tr> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>135</td> <td>Market Order triggered and executed</td> </tr> <tr> <td>149</td> <td>Closing Auction Order has been activated</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> </tbody> </table>	Value	Description	1	Order book restatement	101	Order add accepted	102	Order modify accepted	103	Order delete accepted	105	IOC Order accepted	108	Book Order executed	135	Market Order triggered and executed	149	Closing Auction Order has been activated	150	Closing Auction Order has been inactivated	164	One-cancels-the-other Order has been triggered	172	Stop Order has been triggered	212	Book or Cancel Order accepted	199	Pending order cancellation executed (end of FREEZE state)	181	Ownership Changed
Value	Description																																			
1	Order book restatement																																			
101	Order add accepted																																			
102	Order modify accepted																																			
103	Order delete accepted																																			
105	IOC Order accepted																																			
108	Book Order executed																																			
135	Market Order triggered and executed																																			
149	Closing Auction Order has been activated																																			
150	Closing Auction Order has been inactivated																																			
164	One-cancels-the-other Order has been triggered																																			
172	Stop Order has been triggered																																			
212	Book or Cancel Order accepted																																			
199	Pending order cancellation executed (end of FREEZE state)																																			
181	Ownership Changed																																			
20007	PartyIDEnteringFirm	N	1	184	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																																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	185	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> </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
Value	Description																									
1	Simple instrument																									
2	Standard Option Strategy																									
3	Non-Standard Option Strategy																									
4	Volatility Strategy																									
5	Futures Spread																									
6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
39	OrdStatus	Y	1	186	char	<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	187	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																									
54	Side	Y	1	188	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										
40	OrdType	Y	1	189	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	190	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
59	TimelnForce	N	1	191	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>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)	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)															
6	Good Till Date (GTD) - Standard Orders only															
18	ExecInst	N	1	192	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	193	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction						
Value	Description															
4	Closing or closing auction															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28703	AppSeqIndicator	N	1	194	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	195	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
20038	PartyIDPosition-Account	N	32	197	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30- \x39, \x41- \x5A						
77	PositionEffect	N	1	229	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <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	PartyIDTakeUpTrading-Firm	N	5	230	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9, \x20						
20013	PartyIDOrder-OriginationFirm	N	7	235	Fixed String	External Member ID. Valid characters: A-Z,0-9, \x20						
20032	PartyIDBeneficiary	N	9	242	Fixed String	Final Beneficiary Valid characters: A-Z,0-9, \x20						
20075	PartyIDLocationID	N	2	251	Fixed String	Country code. Valid characters: \x01- \x7E						
1031	CustOrderHandlingInst	N	1	253	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Valid characters: \x20, \x22- \x7B, \x7D, \x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2404	ComplianceText	N	20	254	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
25007	FreeText1	N	12	274	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
25008	FreeText2	N	12	286	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
25009	FreeText3	N	12	298	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
1362	NoFills	Y	1	310	Counter	Specifies the number of partial fills included in this Execution Report.								
555	NoLegs	Y	1	311	Counter	Number of LegOrd repeating group instances.								
1823	Triggered	Y	1	312	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													
28745	Crossed	Y	1	313	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)													
25021	Pad6	U	6	314	Fixed String	not used								

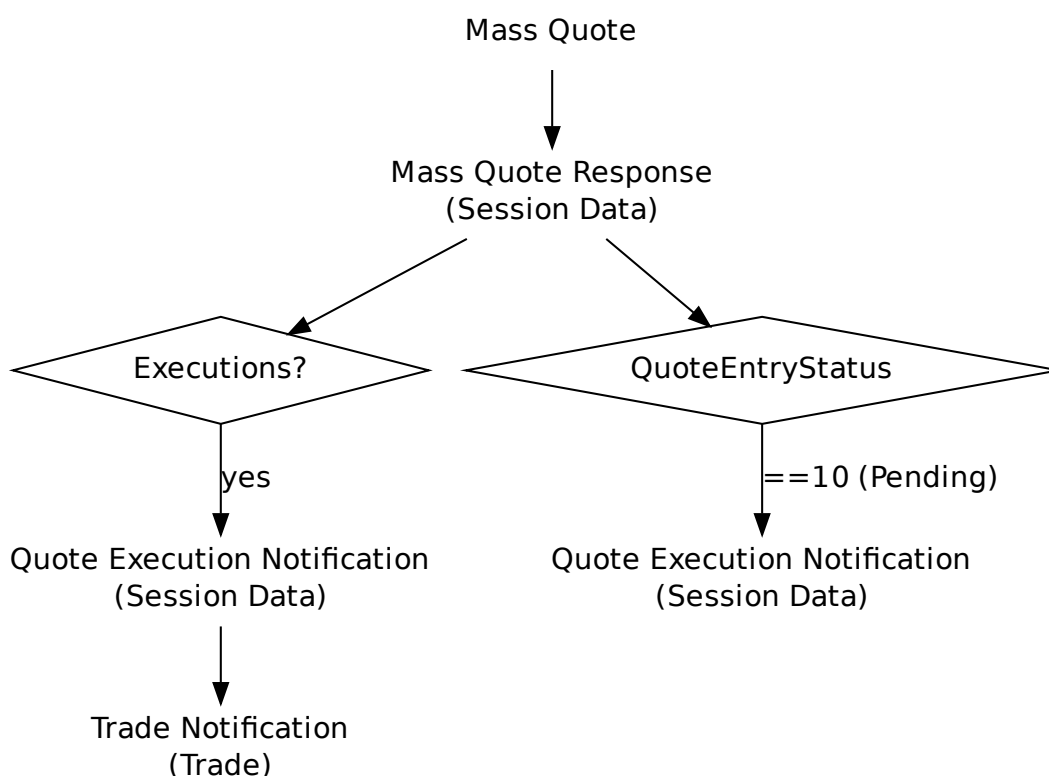
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
<i><LegOrdGrp></i>						Cardinality: 0-20, Record counter: No-Legs												
28715	>LegAccount	N	2	320	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50												
564	>LegPositionEffect	Y	1	322	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																	
25020	>Pad5	U	5	323	Fixed String	not used												
<i><FillsGrp></i>						Cardinality: 0-100, Record counter: NoFills												
1364	>FillPx	Y	8	0	PriceType	Price of Fill.												
1365	>FillQty	Y	4	8	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	12	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
1363	>FillExecID	Y	4	16	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
1443	>FillLiquidityInd	N	1	20	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>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	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
Value	Description																	
1	Added Liquidity																	
2	Removed Liquidity																	
5	Triggered Stop Order																	
6	Triggered OCO Order																	
7	Triggered Market Order																	
25018	>Pad3	U	3	21	Fixed String	not used												
<i><InstrmntLegExecGrp></i>						Cardinality: 0-600, Record counter: NoLegExecs												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.												
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.						
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="1023 667 1442 790"> <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	25	unsigned int							
25021	>Pad6	U	6	26	Fixed String	not used						

9 Quote Handling

9.1 Mass Quote

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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.								
<i><Message Body></i>														
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.								
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies								
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.								
28744	MatchInstCrossID	N	4	44	unsigned int	Self Match Prevention ID.								
25033	EnrichmentRuleID	N	2	48	unsigned int	Identifies an enrichment rule								
28710	PriceValidityCheckType	Y	1	50	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="1023 913 1442 1077"> <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													
28723	QuoteSizeType	Y	1	51	unsigned int	Identifies the quoting model. <table border="1" data-bbox="1023 1160 1442 1323"> <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)													
295	NoQuoteEntries	Y	1	52	Counter	The number of quote entries for a Mass Quote.								
25018	Pad3	U	3	53	Fixed String	not used								
<i><QuoteEntryGrp></i>														
						Cardinality: 0-100, Record counter: NoQuoteEntries								
48	>SecurityID	Y	8	56	signed int	Instrument identifier.								
132	>BidPx	N	8	64	PriceType	Bid price/rate.								
133	>OfferPx	N	8	72	PriceType	Offer price/rate.								
134	>BidSize	N	4	80	Qty	Quantity of bid.								
135	>OfferSize	N	4	84	Qty	Quantity of offer.								

9.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10406 (MassQuoteAcknowledgement, MsgType = b)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1518 1442 1599"> <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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
117	QuoteID	Y	8	64	unsigned int	Customer defined mass quote identifier.				
693	QuoteResponseID	Y	8	72	UTCTimestamp	Mass quote response identifier generated by the exchange.				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.				
295	NoQuoteEntries	Y	1	84	Counter	The number of quote entries of a Mass Quote that could not be processed as requested.				
25018	Pad3	U	3	85	Fixed String	not used				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																										
<QuoteEntryAckGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries																																										
48	>SecurityID	Y	8	88	signed int	Instrument identifier.																																										
28547	>BidCxlSize	N	4	96	Qty	Quote quantity that has been cancelled on the buy side.																																										
28548	>OfferCxlSize	N	4	100	Qty	Quote quantity that has been cancelled on the sell side.																																										
368	>QuoteEntryReject-Reason	N	4	104	unsigned int	Reason code indicating why the quote entry has been rejected. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Unknown security</td></tr> <tr><td>6</td><td>Duplicate quote</td></tr> <tr><td>8</td><td>Invalid price</td></tr> <tr><td>16</td><td>Reference price not available</td></tr> <tr><td>100</td><td>Single sided quotes not allowed</td></tr> <tr><td>103</td><td>Invalid usage of quoting model</td></tr> <tr><td>106</td><td>Invalid size</td></tr> <tr><td>107</td><td>Invalid underlying price</td></tr> <tr><td>108</td><td>Bid price not reasonable</td></tr> <tr><td>109</td><td>Ask price not reasonable</td></tr> <tr><td>110</td><td>Bid price exceeds extended price range</td></tr> <tr><td>111</td><td>Ask price exceeds extended price range</td></tr> <tr><td>115</td><td>Instrument state freeze</td></tr> <tr><td>116</td><td>Deletion already pending</td></tr> <tr><td>117</td><td>Fuse Box violation on session level</td></tr> <tr><td>118</td><td>Fuse Box violation on BU level</td></tr> <tr><td>119</td><td>Entitlement not assigned for underlying</td></tr> <tr><td>124</td><td>Instrument is currently not tradeable on book</td></tr> <tr><td>131</td><td>Instrument state does not allow processing</td></tr> <tr><td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	1	Unknown security	6	Duplicate quote	8	Invalid price	16	Reference price not available	100	Single sided quotes not allowed	103	Invalid usage of quoting model	106	Invalid size	107	Invalid underlying price	108	Bid price not reasonable	109	Ask price not reasonable	110	Bid price exceeds extended price range	111	Ask price exceeds extended price range	115	Instrument state freeze	116	Deletion already pending	117	Fuse Box violation on session level	118	Fuse Box violation on BU level	119	Entitlement not assigned for underlying	124	Instrument is currently not tradeable on book	131	Instrument state does not allow processing	*	More values
Value	Description																																															
1	Unknown security																																															
6	Duplicate quote																																															
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16	Reference price not available																																															
100	Single sided quotes not allowed																																															
103	Invalid usage of quoting model																																															
106	Invalid size																																															
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108	Bid price not reasonable																																															
109	Ask price not reasonable																																															
110	Bid price exceeds extended price range																																															
111	Ask price exceeds extended price range																																															
115	Instrument state freeze																																															
116	Deletion already pending																																															
117	Fuse Box violation on session level																																															
118	Fuse Box violation on BU level																																															
119	Entitlement not assigned for underlying																																															
124	Instrument is currently not tradeable on book																																															
131	Instrument state does not allow processing																																															
*	More values																																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1167	>QuoteEntryStatus	Y	1	108	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															
25018	>Pad3	U	3	109	Fixed String	not used										

9.3 Quote Execution Notification

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

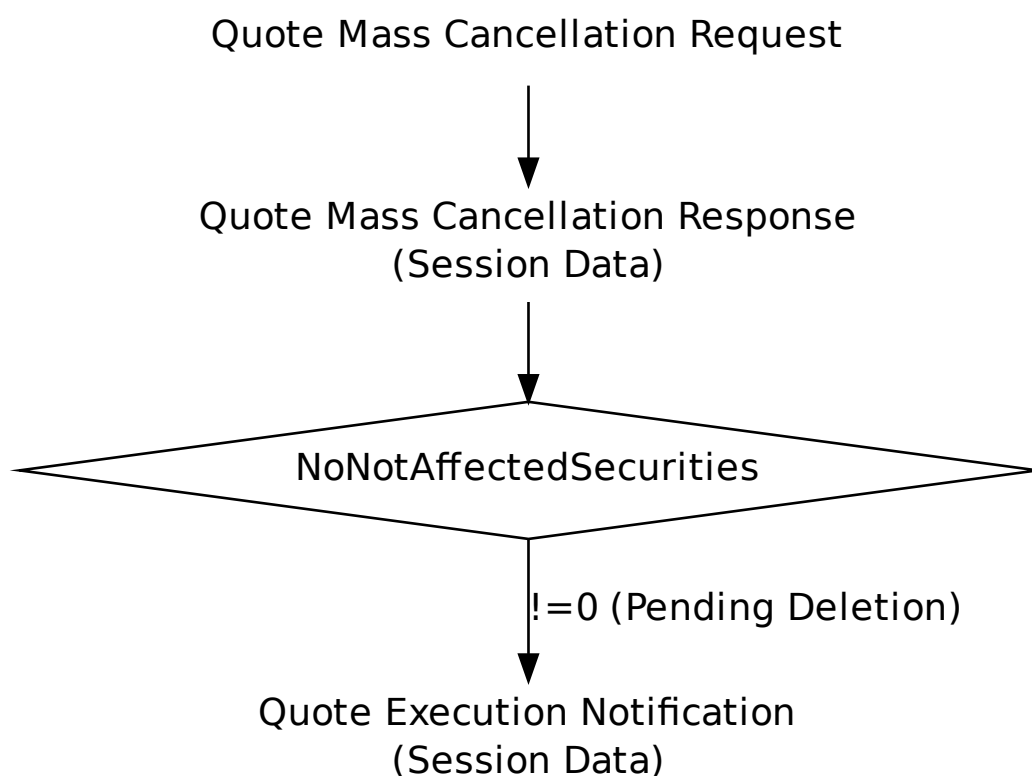
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (Quote-ExecutionReport, MsgType = U8)						
25017	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	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1355 1442 1440"> <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" data-bbox="1023 1525 1442 1646"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </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" data-bbox="1023 1843 1442 1964"> <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											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.										
30555	NoLegExecs	Y	2	76	Counter	Number of InstrmntLegExec repeating group instances.										
28706	NoQuoteEvents	Y	1	78	Counter	Number of QuoteEvent repeating group instances.										
25016	Pad1	U	1	79	Fixed String	not used										
<QuoteEventGrp>						Cardinality: 1-100, Record counter: NoQuoteEvents										
48	>SecurityID	Y	8	80	signed int	Instrument identifier.										
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.										
1166	>QuoteMsgID	Y	8	96	unsigned int	Customer defined mass quote identifier.										
28714	>QuoteEventMatchID	N	4	104	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.										
28711	>QuoteEventExecID	N	4	108	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.										
28542	>QuoteEventQty	N	4	112	Qty	Quantity executed in this fill.										
28539	>QuoteEventType	Y	1	116	unsigned int	Conveys the quote event type. <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> </tbody> </table>	Value	Description	2	Modified side	3	Removed Quote Side	4	Partially Filled	5	Filled
Value	Description															
2	Modified side															
3	Removed Quote Side															
4	Partially Filled															
5	Filled															
28581	>QuoteEventSide	Y	1	117	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	>QuoteEventLiquidity-Ind	N	1	118	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> </tbody> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity				
Value	Description															
1	Added Liquidity															
2	Removed Liquidity															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28733	>QuoteEventReason	N	1	119	unsigned int	Additional information why quote side was removed. <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> </tbody> </table>	Value	Description	14	Pending Cancellation Executed	15	Invalid Price	16	Quote subject to crossing and match prevented
Value	Description													
14	Pending Cancellation Executed													
15	Invalid Price													
16	Quote subject to crossing and match prevented													
<QuoteLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs								
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.								
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.								
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.								
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.								
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. <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	>NoQuoteEventsIndex	Y	1	25	unsigned int	Reference to the corresponding QuoteEvent repeating group instance.								
25021	>Pad6	U	6	26	Fixed String	not used								

9.4 Quote Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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.
<i><Message Body></i>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.

9.5 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 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine						
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.						
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1441 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											
25018	Pad3	U	3	61	Fixed String	not used						
<i><Message Body></i>												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffectedSecurities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.						
25021	Pad6	U	6	74	Fixed String	not used						
<i><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation is pending.						

9.6 Quote Mass Cancellation Notification

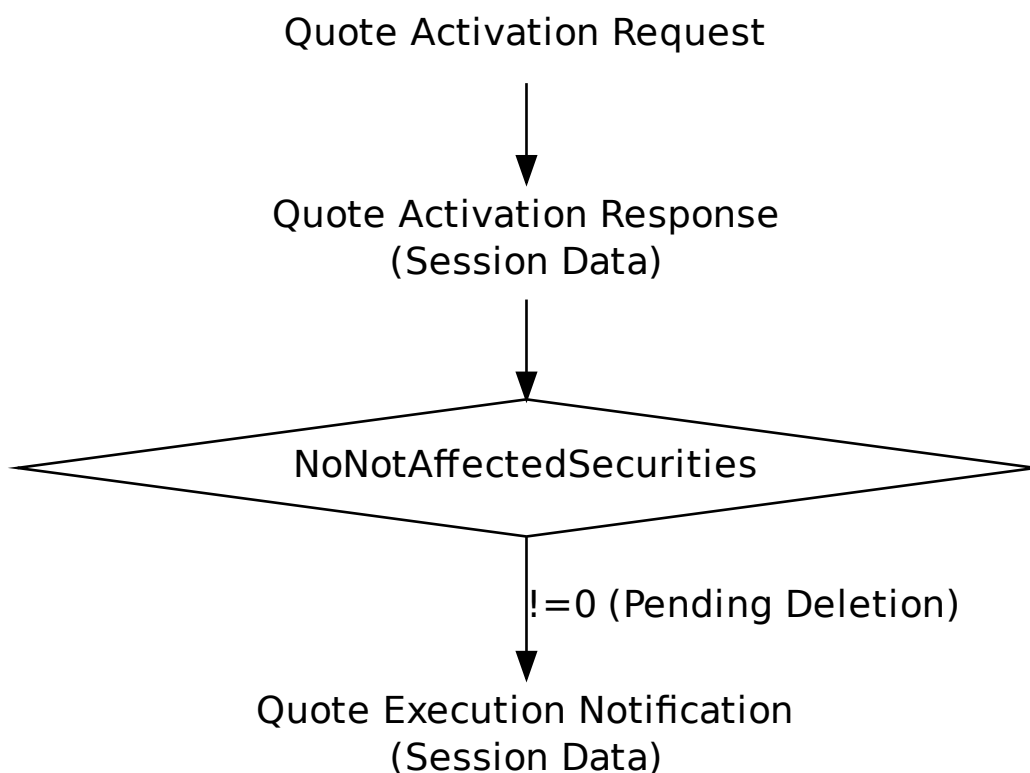
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10410 (OrderMassActionReport, MsgType = BZ)						
25017	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	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1386 1442 1469"> <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" data-bbox="1023 1554 1442 1680"> <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" data-bbox="1023 1874 1442 2000"> <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											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																
48	SecurityID	U	8	72	signed int	not used																
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																
20655	TargetPartyIDSessionID	Y	4	84	unsigned int	Session ID.																
20036	PartyIDEnteringTrader	N	4	88	unsigned int	Entering User ID.																
20612	TargetParty- IDExecutingTrader	N	4	92	unsigned int	Owning User ID.																
28707	NoNotAffected- Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.																
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. <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> </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
Value	Description																					
0	No special reason																					
1	Trading was stopped																					
2	Emergency																					
3	Market Maker Protection																					
6	Session loss or logout																					
7	Duplicate Session Login																					
8	Clearing Risk Control																					
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID. <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																
25016	Pad1	U	1	103	Fixed String	not used																
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities																
28702	>NotAffectedSecurity- ID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.																

9.7 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10403 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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.																				
<i><Message Body></i>																										
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies																				
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.																				
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.																				
1373	MassActionType	Y	1	40	unsigned int	Specifies the type of action requested. <table border="1" data-bbox="1023 703 1442 869"> <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> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension														
Value	Description																									
1	Suspend quotes																									
2	Release quotes from suspension																									
1227	ProductComplex	N	1	41	unsigned int	This field qualifies an instrument type on T7. <table border="1" data-bbox="1023 987 1442 1435"> <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> </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
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																									
25021	Pad6	U	6	42	Fixed String	not used																				

9.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine						
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.						
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1441 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											
25018	Pad3	U	3	61	Fixed String	not used						
<i><Message Body></i>												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffectedSecurities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.						
25021	Pad6	U	6	74	Fixed String	not used						
<i><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

9.9 Quote Activation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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 (OrderMassActionReport, MsgType = BZ)						
25017	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	Gateway response out timestamp.						
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											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.																				
20036	PartyIDEnteringTrader	N	4	76	unsigned int	Entering User ID.																				
28707	NoNotAffectedSecurities	Y	2	80	Counter	Number of NotAffectedSecurities repeating 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																									
1227	ProductComplex	N	1	83	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> </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
Value	Description																									
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5	Futures Spread																									
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
1373	MassActionType	Y	1	84	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> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension														
Value	Description																									
1	Suspend quotes																									
2	Release quotes from suspension																									
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																									
25017	Pad2	U	2	86	Fixed String	not used																				
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities																				
28702	>NotAffectedSecurityID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.																				

9.10 Inquire Market Maker Parameters

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

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	TemplateID	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
25017	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><Message Body></i>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	28	unsigned int	Session ID.

9.11 Inquire Market Maker Parameters Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10306 (MMPParameterResponse, MsgType = U18)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1480 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
28717	MMPParameterReportID	Y	8	64	UTCTimestamp	Transaction timestamp.				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.				
28705	NoMMPParameters	Y	1	76	Counter	Number of MMPParameters repeating group instances.				
25018	Pad3	U	3	77	Fixed String	not used				
<i><MMPParameterGrp></i>										
						Cardinality: 0-9, Record counter: NoMMPParameters				
1629	>ExposureDuration	Y	8	80	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
14	>CumQty	Y	4	88	Qty	Volume threshold: total number of traded contracts.																				
28615	>PctCount	Y	4	92	signed int	The Percent counter sums up each trade as a percentage of the original volume.																				
7966	>Delta	Y	4	96	signed int	The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts).																				
7968	>Vega	Y	4	100	signed int	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)																				
1227	>ProductComplex	N	1	104	unsigned int	This field qualifies an instrument type on T7. <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> </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
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9	Strip																									
25022	>Pad7	U	7	105	Fixed String	not used																				

9.12 Market Maker Parameter Definition

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

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
25017	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><Message Body></i>						
1629	ExposureDuration	Y	8	24	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.
14	CumQty	Y	4	40	Qty	Volume threshold: total number of traded contracts.
28615	PctCount	Y	4	44	signed int	The Percent counter sums up each trade as a percentage of the original volume.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
7966	Delta	Y	4	48	signed int	The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts).																		
7968	Vega	Y	4	52	signed int	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)																		
1227	ProductComplex	N	1	56	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>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> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
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7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
25022	Pad7	U	7	57	Fixed String	not used																		

9.13 Market Maker Parameter Definition Response

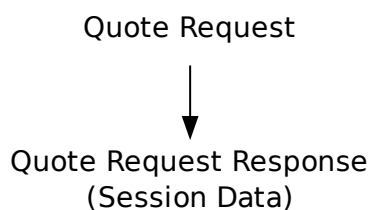
This message confirms a Market Maker Parameter Definition request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10304 (Request-Acknowledge, MsgType = U1)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	N	8	64	UTCTimestamp	Transaction timestamp.				

10 Quote and Cross Request

10.1 Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10401 (Quote-Request, MsgType = R)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
25017	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><Message Body></i>												
48	SecurityID	Y	8	24	signed int	Instrument identifier.						
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies						
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.						
38	OrderQty	N	4	44	Qty	Total Order Quantity.						
54	Side	N	1	48	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	49	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25018	Pad3	U	3	69	Fixed String	not used

10.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1441 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.				

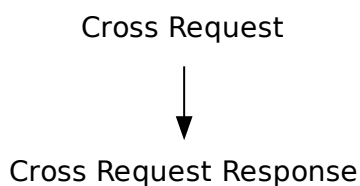
10.3 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<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: 10119 (Request-Acknowledge, MsgType = U1)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine				
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.				
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1435 1442 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									
25018	Pad3	U	3	61	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.				

10.4 Cross Request

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

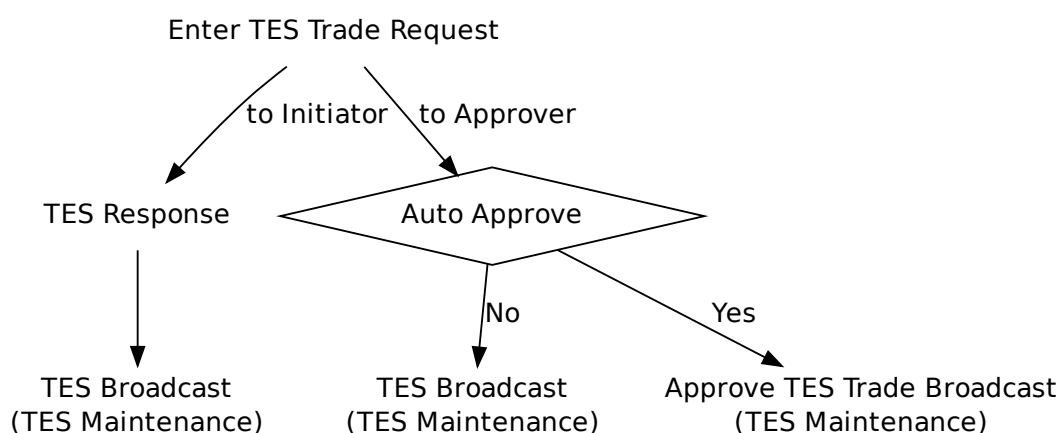


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = U16)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
38	OrderQty	Y	4	44	Qty	Total Order Quantity.
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
25019	Pad4	U	4	68	Fixed String	not used

11 TES Trading

11.1 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	TemplateID	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
25017	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><Message Body></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	UTCimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	56	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
2589	RelatedClosePrice	N	8	64	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	76	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	80	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	84	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	88	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	92	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	96	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>1004</td> <td>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	1004	Trade at Market								
Value	Description																											
1	Block Trade																											
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1227	ProductComplex	N	1	98	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> </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
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856	TradeReportType	Y	1	99	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>Trade</td> </tr> </tbody> </table>	Value	Description	0	Trade																		
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1390	TradePublishIndicator	Y	1	100	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																
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28709	NoSideAllocs	Y	1	101	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																						
864	NoEvents	Y	1	102	Counter	Number of repeating EventType entries.																						
870	NoInstrAttrib	Y	1	103	Counter	Number of repeating InstrAttribType entries.																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
887	NoUnderlyingStips	Y	1	104	Counter	Number of underlying stipulation entries.										
20010	PartyIDSettlement-Location	N	1	105	unsigned int	<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
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29008	HedgeType	N	1	106	unsigned int	<p>Hedging method.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory].</p> <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															
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28583	TradeReportText	N	20	107	Fixed String	<p>User defined text field.</p> <p>Valid characters: \x01-\x7E</p>										
571	TradeReportID	N	20	127	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>										
309	UnderlyingSecurityID	N	12	147	ISIN	<p>Underlying security's ID (ISIN).</p> <p>To be set for TrdType (1001) EFP-Fin Trade [mandatory].</p> <p>Valid characters: A-Z,0-9,\x20</p>										
307	UnderlyingSecurityDesc	N	30	159	Fixed String	<p>Description of the Underlying security.</p> <p>To be set for TrdType (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>										
318	UnderlyingCurrency	N	3	189	CurrencyType	<p>Underlying security's currency.</p> <p>To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: A-Z,0-9,\x20</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
306	UnderlyingIssuer	N	30	192	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
25017	Pad2	U	2	222	Fixed String	not used						
<i><SideAllocGrp></i>						Cardinality: 1-30, Record counter: NoSideAllocs						
467	>IndividualAllocID	U	4	224	unsigned int	not used						
80	>AllocQty	Y	4	228	Qty	Quantity of the particular trade side in the TES trade.						
54	>Side	Y	1	232	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											
22001	>PartyExecutingFirm	Y	5	233	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
22012	>PartyExecutingTrader	Y	6	238	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20						
25019	>Pad4	U	4	244	Fixed String	not used						
<i><InstrumentEventGrp></i>						Cardinality: 0-2, Record counter: NoEvents						
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. <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											
25018	>Pad3	U	3	5	Fixed String	not used						
<i><InstrumentAttributeGrp></i>						Cardinality: 0-6, Record counter: NoInstrAttrib						

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
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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>														
25022	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														
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"> <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									
25016	>Pad1	U	1	39	Fixed String	not used				

11.2 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (Trade-CaptureReportAck, MsgType = AR)
25017	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	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<i><Message Body></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

11.3 TES Status 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: 10615 (Trading-SessionStatus, MsgType = h)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	7	TES Maintenance	8	TES Trade
Value	Description											
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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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
75	TradeDate	Y	4	40	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type. <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											
25018	Pad3	U	3	45	Fixed String	not used						

11.4 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10604 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	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
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1180	AppIID	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		
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Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	72	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
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 [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	108	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	112	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	116	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	120	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	124	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	128	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>1004</td> <td>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	1004	Trade at Market								
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1002	EFP-Index Futures Trade																											
1004	Trade at Market																											
856	TradeReportType	Y	1	130	unsigned int	Identifies the type of trade notification. The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Variance Futures and TRF, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Trade</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table>	Value	Description	0	Trade	5	No/Was (Replaced)	11	Alleged New	13	Alleged No/Was												
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1227	ProductComplex	N	1	131	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> </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
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1390	TradePublishIndicator	Y	1	132	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				
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887	NoUnderlyingStips	Y	1	135	Counter	Number of underlying stipulation entries.										
28709	NoSideAllocs	Y	1	136	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade										
20010	PartyIDSettlement-Location	N	1	137	unsigned int	<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
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29008	HedgeType	N	1	138	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		
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1	Nominal Hedge															
2	Price Factor Hedge															
1011	MessageEventSource	Y	1	139	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	140	Fixed String	User defined text field. Valid characters: \x01-\x7E										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
571	TradeReportID	N	20	160	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
22401	RootPartyExecuting-Firm	Y	5	180	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22412	RootPartyExecuting-Trader	Y	6	185	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
309	UnderlyingSecurityID	N	12	191	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20						
307	UnderlyingSecurityDesc	N	30	203	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	233	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	236	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
25021	Pad6	U	6	266	Fixed String	not used						
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: No-SideAllocs						
467	>IndividualAllocID	Y	4	272	unsigned int	Unique identifier for a TES trade side.						
80	>AllocQty	Y	4	276	Qty	Quantity of the particular trade side in the TES trade.						
22001	>PartyExecutingFirm	Y	5	280	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
22012	>PartyExecutingTrader	Y	6	285	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20						
54	>Side	Y	1	291	unsigned int	Side of the order. <table border="1" data-bbox="1023 1944 1442 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											

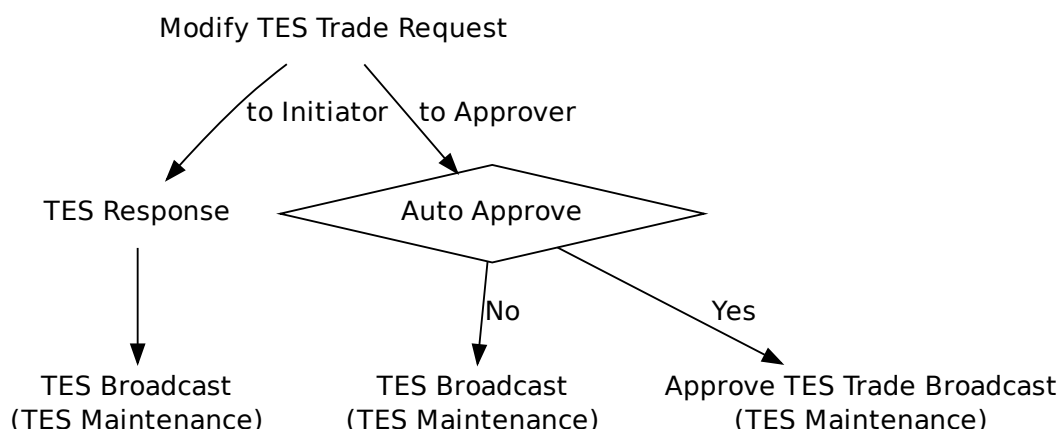
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
28835	>TradeAllocStatus	Y	1	292	unsigned int	Status of an allocation in a Trade Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</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> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled
Value	Description																	
1	Pending																	
2	Approved																	
3	Auto Approved																	
4	Uploaded																	
5	Canceled																	
25018	>Pad3	U	3	293	Fixed String	not used												
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents												
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].												
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. <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																	
25018	>Pad3	U	3	5	Fixed String	not used												
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
871	>InstrAttribType	Y	1	0	unsigned int	<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>														
25022	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														
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"> <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									
25016	>Pad1	U	1	39	Fixed String	not used				

11.5 Modify TES Trade Request

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



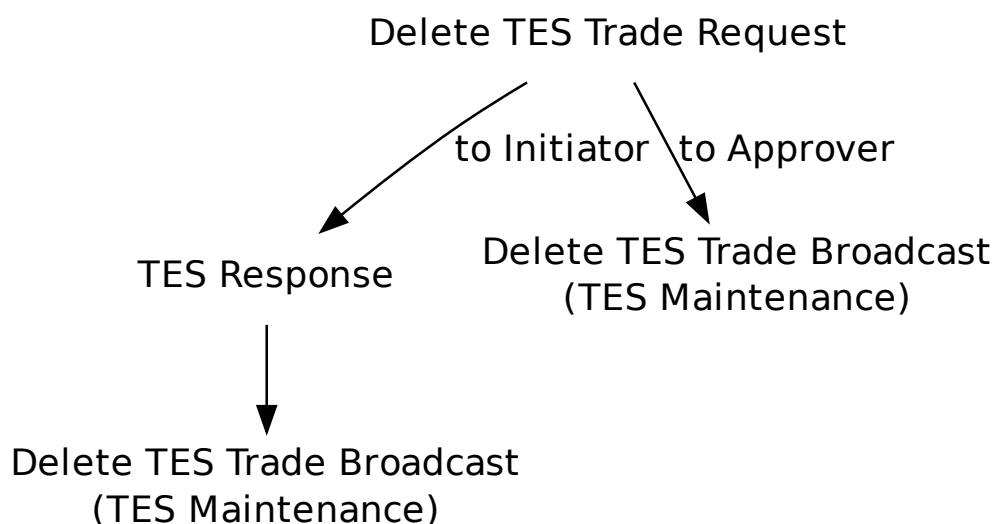
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE)
25028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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
2489	PackageID	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.														
30017	TESExecID	Y	4	48	unsigned int	System transaction identifier for a Trade Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.														
2546	RelatedMarket-SegmentID	N	4	52	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].														
828	TrdType	Y	2	56	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>1004</td> <td>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	1004	Trade at Market
Value	Description																			
1	Block Trade																			
12	Exchange for Swap																			
1000	Vola Trade																			
1001	EFP-Fin Trade																			
1002	EFP-Index Futures Trade																			
1004	Trade at Market																			
856	TradeReport Type	Y	1	58	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	59	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																			
28709	NoSideAllocs	Y	1	60	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade														
28583	TradeReportText	N	20	61	Fixed String	User defined text field. Valid characters: \x01-\x7E														
571	TradeReportID	N	20	81	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E														
25018	Pad3	U	3	101	Fixed String	not used														
<SideAllocGrp>						Cardinality: 1-30, Record counter: No-SideAllocs														
467	>IndividualAllocID	N	4	104	unsigned int	Unique identifier for a TES trade side.														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
80	>AllocQty	Y	4	108	Qty	Quantity of the particular trade side in the TES trade.						
54	>Side	Y	1	112	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											
22001	>PartyExecutingFirm	Y	5	113	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
22012	>PartyExecutingTrader	Y	6	118	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20						
25019	>Pad4	U	4	124	Fixed String	not used						

11.6 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10602 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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 Trade Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.														
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].														
828	TrdType	Y	2	40	unsigned int	Type of TES trade. <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>1004</td> <td>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	1004	Trade at Market
Value	Description																			
1	Block Trade																			
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1001	EFP-Fin Trade																			
1002	EFP-Index Futures Trade																			
1004	Trade at Market																			
856	TradeReportType	Y	1	42	unsigned int	Identifies the type of trade notification. <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														
25016	Pad1	U	1	63	Fixed String	not used														

11.7 Delete TES Trade Broadcast

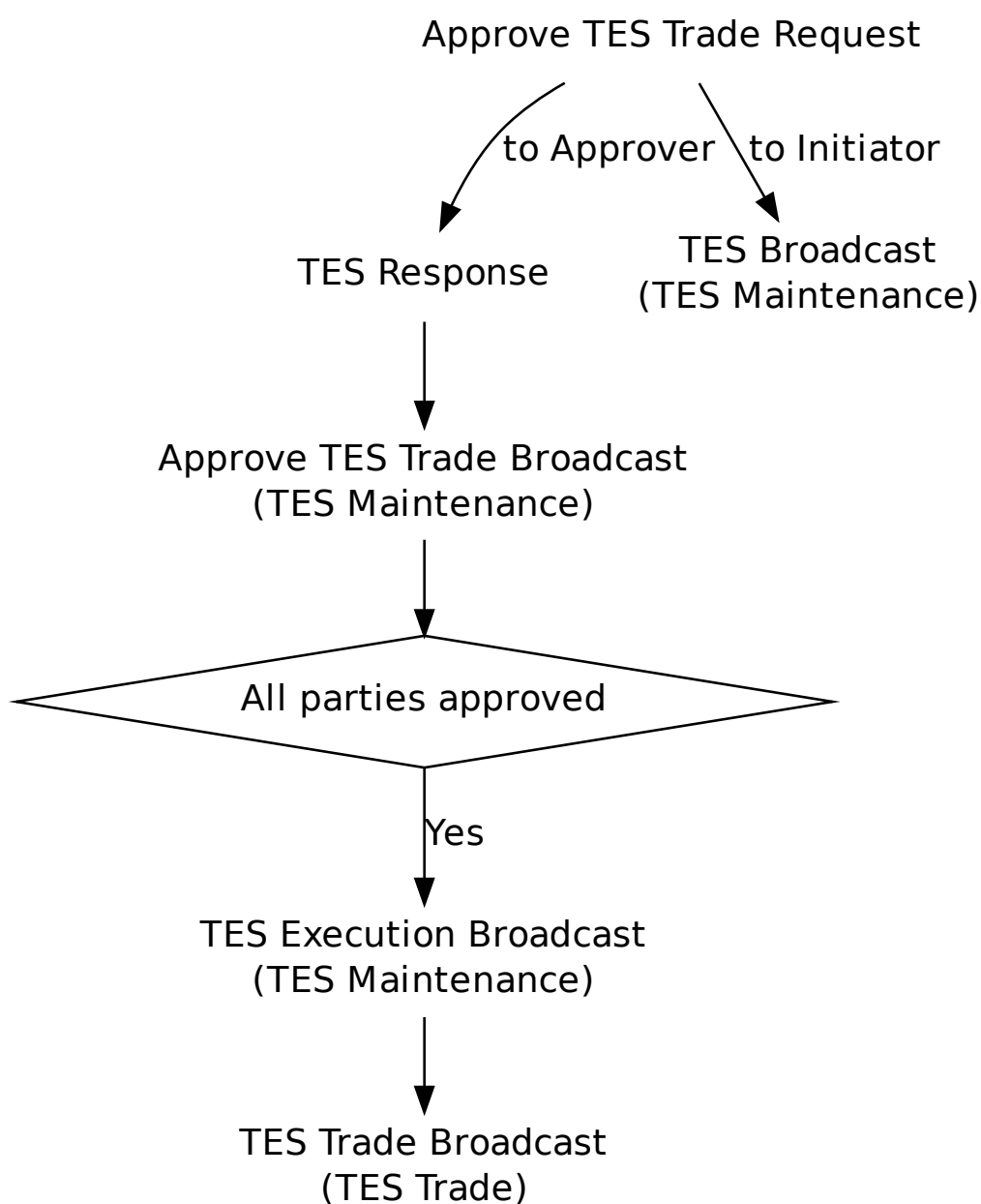
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10606 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	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	AppIID	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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.																
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>1004</td> <td>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	1004	Trade at Market		
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12	Exchange for Swap																					
1000	Vola Trade																					
1001	EFP-Fin Trade																					
1002	EFP-Index Futures Trade																					
1004	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> </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
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105	Deletion of Instrument																					
106	Suspension of Instrument																					
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																					
1011	MessageEventSource	Y	1	64	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	65	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																
25018	Pad3	U	3	85	Fixed String	not used																

11.8 Approve TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<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: 10603 (Trade-CaptureReport, MsgType = AE)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
25017	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><Message Body></i>																				
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies														
2489	PackageID	Y	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.														
70	AllocID	Y	4	36	unsigned int	Unique identifier for a TES Trade side.														
80	AllocQty	Y	4	40	Qty	Quantity of the particular trade side in the TES trade.														
30017	TESExecID	Y	4	44	unsigned int	System transaction identifier for a Trade Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.														
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.														
2546	RelatedMarket-SegmentID	N	4	52	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].														
828	TrdType	Y	2	56	unsigned int	Type of TES trade. <table border="1" data-bbox="1023 1659 1442 1944"> <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>1004</td> <td>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	1004	Trade at Market
Value	Description																			
1	Block Trade																			
12	Exchange for Swap																			
1000	Vola Trade																			
1001	EFP-Fin Trade																			
1002	EFP-Index Futures Trade																			
1004	Trade at Market																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	58	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
856	TradeReportType	Y	1	59	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													
54	Side	Y	1	60	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													
571	TradeReportID	N	20	61	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>								
77	PositionEffect	Y	1	81	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													
22001	PartyExecutingFirm	Y	5	82	Fixed String	<p>Owning business unit name. Valid characters: A-Z,0-9,\x20</p>								
22012	PartyExecutingTrader	Y	6	87	Fixed String	<p>Owning user name. Valid characters: A-Z,0-9,\x20</p>								
1	Account	N	2	93	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50</p>								
25007	FreeText1	N	12	95	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	107	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	119	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20096	PartyIDTakeUpTrading-Firm	N	5	131	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20038	PartyIDPosition-Account	N	32	136	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20013	PartyIDOrder-OriginationFirm	N	7	168	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	175	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	184	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	186	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
2404	ComplianceText	N	20	187	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
25016	Pad1	U	1	207	Fixed String	not used

11.9 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10607 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1317 1442 1442"> <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	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1518 1442 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="1023 1800 1442 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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	72	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
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 [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a T7 Entry Service transaction.
80	AllocQty	Y	4	108	Qty	Quantity of the particular trade side in the TES trade.
70	AllocID	Y	4	112	unsigned int	Unique identifier for a TES Trade side.
987	UnderlyingSettlement-Date	N	4	116	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	120	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	124	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	128	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1860	RelatedTradeQuantity	N	4	132	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].																						
828	TrdType	Y	2	136	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>1004</td> <td>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	1004	Trade at Market								
Value	Description																											
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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																
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1	Buy																											
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1390	TradePublishIndicator	Y	1	139	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																											
1227	ProductComplex	N	1	140	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> </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
Value	Description																											
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9	Strip																											
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
856	TradeReportType	Y	1	141	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																	
1815	TradingCapacity	Y	1	142	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	MarketMaker																	
20010	PartyIDSettlement-Location	N	1	143	unsigned int	 <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																	
28835	TradeAllocStatus	Y	1	144	unsigned int	Status of an allocation in a Trade 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> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled
Value	Description																	
1	Pending																	
2	Approved																	
3	Auto Approved																	
4	Uploaded																	
5	Canceled																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
29008	HedgeType	N	1	145	unsigned int	<p>Hedging method.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFI-Index Futures Trade [mandatory].</p> <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													
864	NoEvents	Y	1	146	Counter	Number of repeating EventType entries.								
870	NoInstrAttrib	Y	1	147	Counter	Number of repeating InstrAttribType entries.								
887	NoUnderlyingStips	Y	1	148	Counter	Number of underlying stipulation entries.								
1011	MessageEventSource	Y	1	149	char	<p>Receiver of a message.</p> <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	150	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>								
22001	PartyExecutingFirm	Y	5	170	Fixed String	<p>Owning business unit name.</p> <p>Valid characters: A-Z,0-9,\x20</p>								
22012	PartyExecutingTrader	Y	6	175	Fixed String	<p>Owning user name.</p> <p>Valid characters: A-Z,0-9,\x20</p>								
20007	PartyIDEnteringFirm	Y	1	181	unsigned int	<p>Entering Entity ID.</p> <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	182	Fixed String	<p>The entering user</p> <p>Valid characters: A-Z,0-9,\x20</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	PositionEffect	Y	1	188	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	189	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22412	RootPartyExecuting-Trader	N	6	194	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25007	FreeText1	N	12	200	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25008	FreeText2	N	12	212	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25009	FreeText3	N	12	224	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
20096	PartyIDTakeUpTrading-Firm	N	5	236	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20						
1	Account	N	2	241	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50						
20038	PartyIDPosition-Account	N	32	243	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A						
20013	PartyIDOrder-OriginationFirm	N	7	275	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20032	PartyIDBeneficiary	N	9	282	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	291	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	293	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
2404	ComplianceText	N	20	294	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E
309	UnderlyingSecurityID	N	12	314	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	326	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	356	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	359	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25018	Pad3	U	3	389	Fixed String	not used
<i><InstrumentEventGrp></i>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	392	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	396	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. <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																			
25018	>Pad3	U	3	397	Fixed String	not used														
<i><InstrumentAttributeGrp></i>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap.Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <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																			
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100	Coupon rate																			
101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
25022	>Pad7	U	7	33	Fixed String	not used														
<i><UnderlyingStipGrp></i>						Cardinality: 0-1, Record counter: NoUnderlyingStips														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of 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="1023 898 1442 981"> <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									
25016	>Pad1	U	1	39	Fixed String	not used				

11.10 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10610 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	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	AppIID	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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.														
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.														
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.														
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <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>1004</td> <td>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	1004	Trade at Market
Value	Description																			
1	Block Trade																			
12	Exchange for Swap																			
1000	Vola Trade																			
1001	EFP-Fin Trade																			
1002	EFP-Index Futures Trade																			
1004	Trade at Market																			
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. <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																			
1011	MessageEventSource	Y	1	67	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																			
25019	Pad4	U	4	68	Fixed String	not used														

11.11 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	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	AppIID	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>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"> <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1596	ClearingTradePrice	N	8	56	PriceType	Final trade price
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	72	signed int	Instrument identifier of the original T7 strategy.
2489	PackageID	Y	4	80	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
32	LastQty	Y	4	84	Qty	Quantity executed in this fill.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
1003	TradeID	Y	4	92	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	96	LocalMktDate	Business date.
1506	SideTradeID	Y	4	100	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	104	unsigned int	Session ID.
1126	OrigTradeID	N	4	108	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
28736	ClearingTradeQty	N	4	112	Qty	Final traded quantity
20459	RootPartyIDExecuting-Unit	Y	4	116	unsigned int	Business Unit ID.
20412	RootPartyIDExecuting-Trader	Y	4	120	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	124	unsigned int	Clearing Business Unit ID.
1851	StrategyLinkID	N	4	128	unsigned int	Corresponds to the AllocID/IndividualAllocID (unique identifier for a TES Trade side).
1649	RelatedSymbol	N	4	132	signed int	Product identifier of the original T7 strategy.
748	TotNumTradeReports	N	4	136	signed int	Number of leg executions of the original strategy order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
828	TrdType	N	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>55</td> <td>Exchange Basis Facility</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	55	Exchange Basis Facility	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1004	Trade at Market		
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1004	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>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	143	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> </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
Value	Description																							
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6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	144	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																							

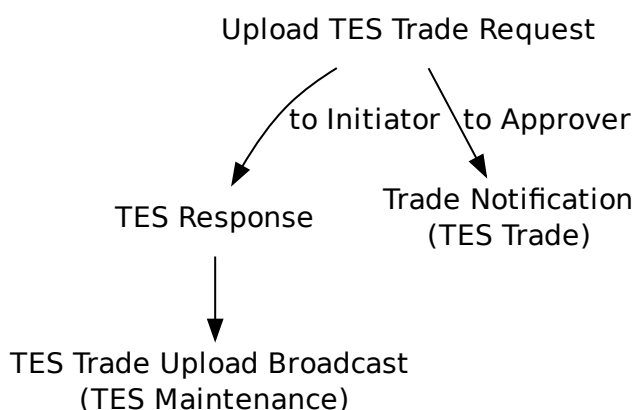
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1815	TradingCapacity	N	1	145	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	PositionEffect	N	1	149	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <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	150	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
20438	RootPartyIDPosition-Account	N	32	152	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A						
1031	CustOrderHandlingInst	N	1	184	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
25007	FreeText1	N	12	185	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
25008	FreeText2	N	12	197	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	209	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22401	RootPartyExecuting-Firm	Y	5	221	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	226	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearingFirm	Y	5	232	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22421	RootPartyClearing- Organization	Y	4	237	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20432	RootPartyIDBeneficiary	N	9	241	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp- TradingFirm	N	5	250	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20413	RootPartyIDOrder- OriginationFirm	N	7	255	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
25017	Pad2	U	2	262	Fixed String	not used

11.12 Upload TES Trade Request

This message is used to upload TES Trades without any side approval. The Upload TES Trade Request is a market operation request and not available for market participants. This message is sent to the service "T7 Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10612 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	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><Message Body></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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].																
879	UnderlyingQty	N	8	56	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].																
2589	RelatedClosePrice	N	8	64	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].																
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.																
987	UnderlyingSettlement-Date	N	4	76	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].																
542	UnderlyingMaturity-Date	N	4	80	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].																
1856	RelatedTradeID	N	4	84	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].																
2546	RelatedMarket-SegmentID	N	4	88	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																
1860	RelatedTradeQuantity	N	4	92	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].																
828	TrdType	Y	2	96	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>55</td> <td>Exchange Basis Facility</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	55	Exchange Basis Facility	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1004	Trade at Market
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1004	Trade at Market																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1227	ProductComplex	N	1	98	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> </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
Value	Description																											
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856	TradeReportType	Y	1	99	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>Trade</td> </tr> </tbody> </table>	Value	Description	0	Trade																		
Value	Description																											
0	Trade																											
1390	TradePublishIndicator	Y	1	100	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	101	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																						
864	NoEvents	Y	1	102	Counter	Number of repeating EventType entries.																						
870	NoInstrAttrib	Y	1	103	Counter	Number of repeating InstrAttribType entries.																						
887	NoUnderlyingStips	Y	1	104	Counter	Number of underlying stipulation entries.																						
25034	SkipValidations	Y	1	105	unsigned int	<p>Indicator to skip validations.</p> <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																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
29008	HedgeType	N	1	106	unsigned int	<p>Hedging method.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory].</p> <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	107	unsigned int	<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															
571	TradeReportID	N	20	108	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>										
28583	TradeReportText	N	20	128	Fixed String	<p>User defined text field.</p> <p>Valid characters: \x01-\x7E</p>										
309	UnderlyingSecurityID	N	12	148	ISIN	<p>Underlying security's ID (ISIN).</p> <p>To be set for TrdType (1001) EFP-Fin Trade [mandatory].</p> <p>Valid characters: A-Z,0-9,\x20</p>										
307	UnderlyingSecurityDesc	N	30	160	Fixed String	<p>Description of the Underlying security.</p> <p>To be set for TrdType (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: \x01-\x7E</p>										
318	UnderlyingCurrency	N	3	190	CurrencyType	<p>Underlying security's currency.</p> <p>To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional].</p> <p>Valid characters: A-Z,0-9,\x20</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
306	UnderlyingIssuer	N	30	193	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E								
25016	Pad1	U	1	223	Fixed String	not used								
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: No-SideAllocs								
376	>ComplianceID	N	8	224	unsigned int	For participants to uniquely identify trading strategies								
467	>IndividualAllocID	U	4	232	unsigned int	not used								
80	>AllocQty	Y	4	236	Qty	Quantity of the particular trade side in the TES trade.								
22001	>PartyExecutingFirm	Y	5	240	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20								
22012	>PartyExecutingTrader	Y	6	245	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20								
54	>Side	Y	1	251	unsigned int	Side of the order. <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													
28835	>TradeAllocStatus	U	1	252	unsigned int	not used								
1815	>TradingCapacity	Y	1	253	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
77	>PositionEffect	Y	1	254	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <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
1	>Account	N	2	255	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	>PartyIDPosition-Account	N	32	257	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	289	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	294	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	306	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	318	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20013	>PartyIDOrder-OriginationFirm	N	7	330	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	337	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	346	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling-Inst	N	1	348	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2404	>ComplianceText	N	20	349	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						
25022	>Pad7	U	7	369	Fixed String	not used						
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents						
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory].						
						<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											
25018	>Pad3	U	3	5	Fixed String	not used						
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
871	>InstrAttribType	Y	1	0	unsigned int	<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																			
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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>														
25022	>Pad7	U	7	33	Fixed String	not used														
<i><UnderlyingStipGrp></i>						Cardinality: 0-1, Record counter: NoUnderlyingStips														
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"> <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									
25016	>Pad1	U	1	39	Fixed String	not used				

11.13 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10613 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	AppSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	AppSubID	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	AppResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1317 1442 1442"> <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	AppIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1518 1442 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="1023 1800 1442 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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	80	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	108	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	112	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	116	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	120	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	124	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	128	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>55</td> <td>Exchange Basis Facility</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	55	Exchange Basis Facility	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1004	Trade at Market						
Value	Description																											
1	Block Trade																											
12	Exchange for Swap																											
55	Exchange Basis Facility																											
1000	Vola Trade																											
1001	EFP-Fin Trade																											
1002	EFP-Index Futures Trade																											
1004	Trade at Market																											
1227	ProductComplex	N	1	130	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> </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
Value	Description																											
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7	Standard Future Strategy																											
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856	TradeReportType	Y	1	131	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																											
1390	TradePublishIndicator	Y	1	132	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																
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28709	NoSideAllocs	Y	1	133	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																						
864	NoEvents	Y	1	134	Counter	Number of repeating EventType entries.																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
870	NoInstrAttrib	Y	1	135	Counter	Number of repeating InstrAttribType entries.										
887	NoUnderlyingStips	Y	1	136	Counter	Number of underlying stipulation entries.										
29008	HedgeType	N	1	137	unsigned int	<p>Hedging method.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFI-Index Futures Trade [mandatory].</p> <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															
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1	Nominal Hedge															
2	Price Factor Hedge															
20010	PartyIDSettlement-Location	N	1	138	unsigned int	<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															
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3	CLS Group															
4	Euroclear															
1011	MessageEventSource	Y	1	139	char	<p>Receiver of a message.</p> <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	140	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E										
22401	RootPartyExecuting-Firm	N	5	160	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										
22412	RootPartyExecuting-Trader	N	6	165	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
309	UnderlyingSecurityID	N	12	171	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20												
307	UnderlyingSecurityDesc	N	30	183	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	213	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	216	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E												
25017	Pad2	U	2	246	Fixed String	not used												
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: No-SideAllocs												
376	>ComplianceID	U	8	248	unsigned int	not used												
467	>IndividualAllocID	Y	4	256	unsigned int	Unique identifier for a TES trade side.												
80	>AllocQty	Y	4	260	Qty	Quantity of the particular trade side in the TES trade.												
22001	>PartyExecutingFirm	Y	5	264	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20												
22012	>PartyExecutingTrader	Y	6	269	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20												
54	>Side	Y	1	275	unsigned int	Side of the order. <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																	
28835	>TradeAllocStatus	Y	1	276	unsigned int	Status of an allocation in a Trade 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> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled
Value	Description																	
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4	Uploaded																	
5	Canceled																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	>TradingCapacity	Y	1	277	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
77	>PositionEffect	Y	1	278	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													
1	>Account	N	2	279	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9,\x41,\x47,\x4D,\x50</p>								
20038	>PartyIDPosition-Account	N	32	281	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20,\x30-\x39,\x41-\x5A</p>								
20096	>PartyIDTakeUp-TradingFirm	N	5	313	Fixed String	<p>Take-up Member Short Name.</p> <p>Valid characters: A-Z,0-9,\x20</p>								
25007	>FreeText1	N	12	318	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								
25008	>FreeText2	N	12	330	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								
25009	>FreeText3	N	12	342	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20013	>PartyIDOrder-OriginationFirm	N	7	354	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20						
20032	>PartyIDBeneficiary	N	9	361	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20						
20075	>PartyIDLocationID	N	2	370	Fixed String	Country code. Valid characters: \x01-\x7E						
1031	>CustOrderHandling-Inst	N	1	372	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
2404	>ComplianceText	N	20	373	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						
25022	>Pad7	U	7	393	Fixed String	not used						
<i><InstrumentEventGrp></i>						Cardinality: 0-2, Record counter: NoEvents						
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].						
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory].						
						<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											
25018	>Pad3	U	3	5	Fixed String	not used						
<i><InstrumentAttributeGrp></i>						Cardinality: 0-6, Record counter: NolnstrAttrib						

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>														
25022	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														
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"> <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									
25016	>Pad1	U	1	39	Fixed String	not used				

12 Other

12.1 Party Action Report

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10042 (PartyAction-Report, MsgType = DI)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	N	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20812	RequestingParty- IDExecutingTrader	N	4	52	unsigned int	Owning User ID								
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.								
20012	PartyIDExecuting- Trader	N	4	60	unsigned int	Owning User ID.								
20816	RequestingParty- IDExecutingSystem	Y	4	64	unsigned int	System ID. <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>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	*	More values
Value	Description													
1	XEUR													
2	XEEE													
*	More values													
2329	PartyActionType	Y	1	70	unsigned int	<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	<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													

12.2 Trade Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10500 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1355 1442 1480"> <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="1023 1556 1442 1637"> <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="1023 1839 1442 1919"> <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original T7 strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	64	PriceType	Price of this fill.
28585	SideLastPx	N	8	72	PriceType	Fill price for the original T7 strategy.
1596	ClearingTradePrice	N	8	80	PriceType	Final trade price
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	96	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	104	unsigned int	Client Order ID: Unique participant defined order request identifier. For quotes the QuoteMsgID (1166) is provided in the trade notification.
1003	TradeID	Y	4	112	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1126	OrigTradeID	N	4	116	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootPartyIDExecuting-Unit	Y	4	120	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	124	unsigned int	Session ID.
20412	RootPartyIDExecuting-Trader	Y	4	128	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	132	unsigned int	Clearing Business Unit ID.
14	CumQty	N	4	136	Qty	Cumulated executed quantity of an order.
151	LeavesQty	N	4	140	Qty	Remaining quantity of the order at the time of the execution. If the order has been executed partially this field contains the non-executed quantity. A remaining size of 0 indicates that the order is fully matched or no longer active.
1300	MarketSegmentID	Y	4	144	signed int	Product identifier.
1649	RelatedSymbol	N	4	148	signed int	Product identifier of the original T7 strategy.
32	LastQty	Y	4	152	Qty	Quantity executed in this fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1009	SideLastQty	N	4	156	signed int	Fill quantity for the original T7 strategy.										
28736	ClearingTradeQty	N	4	160	Qty	Final traded quantity										
1506	SideTradeID	Y	4	164	unsigned int	Private trade identifier of an order or quote match step.										
28582	MatchDate	Y	4	168	LocalMktDate	Business day of the match event.										
880	TrdMatchID	Y	4	172	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.										
1851	StrategyLinkID	N	4	176	unsigned int	Identifier that links all trades resulting from a match step of a strategy order.										
748	TotNumTradeReports	N	4	180	signed int	Number of leg executions of the original strategy order.										
442	MultiLegReportingType	N	1	184	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. <table border="1" data-bbox="1023 1025 1442 1151"> <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	185	unsigned int	Identifies the type of trade notification. The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Variance Futures and TRF, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. <table border="1" data-bbox="1023 1709 1442 1912"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Trade</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	Trade	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break
Value	Description															
0	Trade															
1	Alleged															
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7	(Locked-In) Trade Break															

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	Y	1	210	unsigned int	<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													
1444	SideLiquidityInd	N	1	211	unsigned int	<p>Order initiator is passive or agressor</p> <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)</td> </tr> <tr> <td>4</td> <td>None</td> </tr> </tbody> </table>	Value	Description	1	Added liquidity (passive)	2	Removed liquidity (aggressive)	4	None
Value	Description													
1	Added liquidity (passive)													
2	Removed liquidity (aggressive)													
4	None													
1815	TradingCapacity	Y	1	212	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>MarketMaker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	MarketMaker													
1	Account	N	2	213	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x4D, \x50</p>								
20438	RootPartyIDPosition-Account	N	32	215	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>								
77	PositionEffect	N	1	247	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	CustOrderHandlingInst	N	1	248	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25007	FreeText1	N	12	249	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25008	FreeText2	N	12	261	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25009	FreeText3	N	12	273	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
1115	OrderCategory	N	1	285	char	Indicates if the trade notification results from an order or quote. <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	286	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											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
28587	RelatedProduct-Complex	N	1	287	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> </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
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																							
28586	OrderSide	N	1	288	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																							
22421	RootPartyClearing-Organization	Y	4	289	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																		
22401	RootPartyExecuting-Firm	Y	5	293	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																		
22412	RootPartyExecuting-Trader	Y	6	298	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																		
22404	RootPartyClearingFirm	Y	5	304	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																		
25018	Pad3	U	3	309	Fixed String	not used																		

12.3 Trade Notification Status

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<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: 10501 (TradingSessionStatus, MsgType = h)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></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									
25022	Pad7	U	7	41	Fixed String	not used				

12.4 Service Availability

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

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: 10030 (User-Notification, MsgType = CB)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRBCHHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1111 1441 1196"> <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="1023 1391 1441 1514"> <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											
25017	Pad2	U	2	22	Fixed String	not used						
<i><Message Body></i>												
25030	MatchingEngineTradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.						
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.						
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.						
25047	T7EntryServiceTradeDate	N	4	36	LocalMktDate	Current business day of T7 Entry Service.						
25049	T7EntryServiceRtmTradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
25005	MatchingEngineStatus	Y	1	46	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of T7 products. <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											
25020	Pad5	U	5	51	Fixed String	not used						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25021	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E

12.6 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <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>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	*	More values
Value	Description													
1	XEUR													
2	XEEE													
*	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													
25021	Pad6	U	6	82	Fixed String	not used								

12.7 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <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											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <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>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	*	More values
Value	Description													
1	XEUR													
2	XEEE													
*	More values													
1324	ListUpdateAction	Y	1	62	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	63	unsigned int	Risk protection action. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Warning</td> </tr> <tr> <td>0</td> <td>Queue Inbound</td> </tr> <tr> <td>2</td> <td>Reject</td> </tr> </tbody> </table>	Value	Description	4	Warning	0	Queue Inbound	2	Reject
Value	Description													
4	Warning													
0	Queue Inbound													
2	Reject													
22807	RequestingParty- EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name. Valid characters: A-Z,0-9,\x20								
22804	RequestingParty- ClearingFirm	N	9	73	Fixed String	Clearing Member Short Name. Valid characters: A-Z,0-9,\x20								
25021	Pad6	U	6	82	Fixed String	not used								

12.8 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)						
25017	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	Gateway response out timestamp.						
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	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>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												
1300	MarketSegmentID	N	4	64	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
75	TradeDate	N	4	68	LocalMktDate	Business date.												
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. <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	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.												
25022	Pad7	U	7	89	Fixed String	not used												

12.9 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						
<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: 10308 (OrderMassActionReport, MsgType = BZ)						
25017	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	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <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											

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																			
25022	Pad7	U	7	57	Fixed String	not used														
<i><Message Body></i>																				
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> </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
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																			
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')																			
25017	Pad2	U	2	86	Fixed String	not used														

12.10 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.

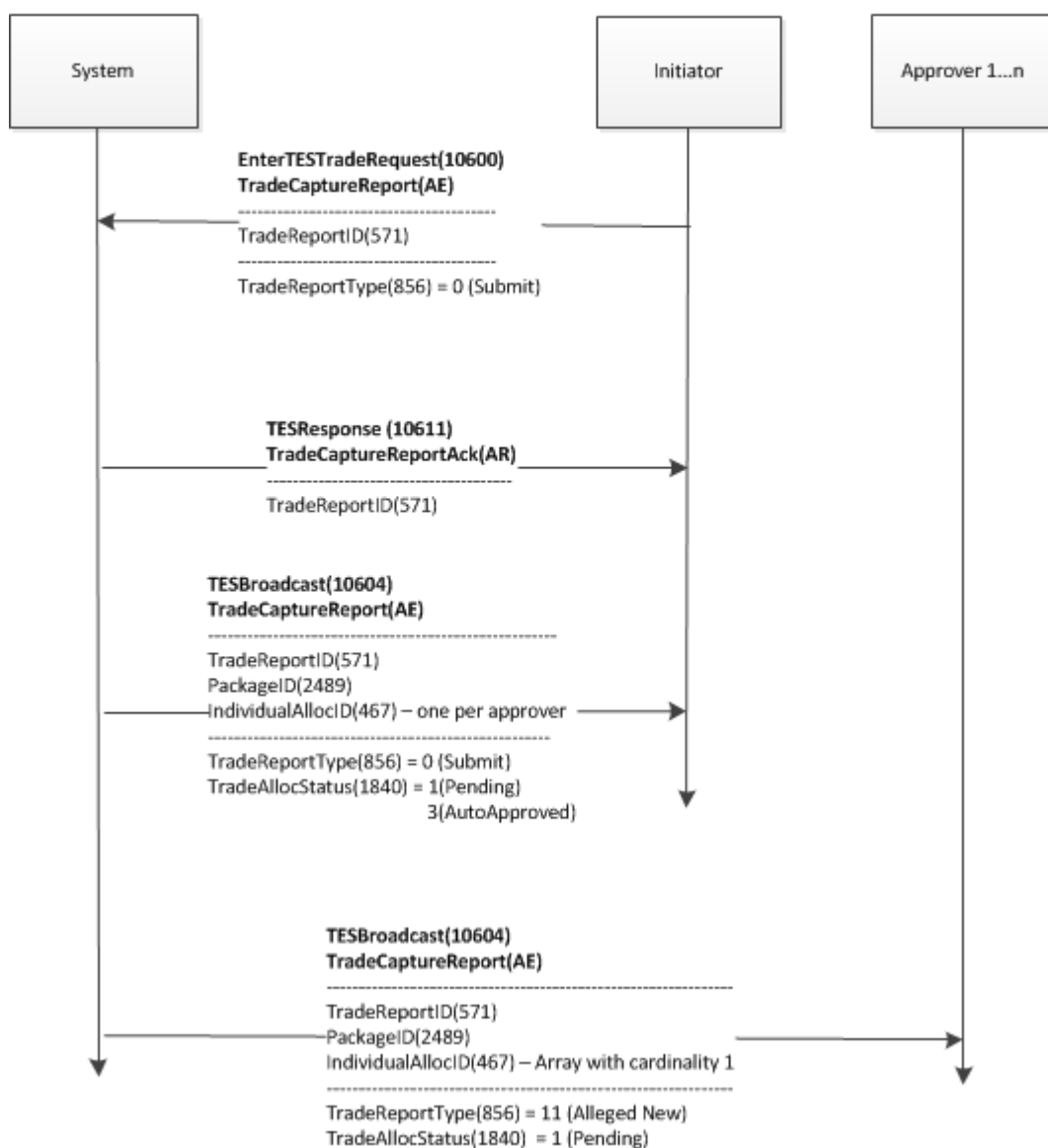
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
<i><MessageHeaderOut></i>																								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.																		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (Application-MessageReport, MsgType = BY)																		
25017	Pad2	U	2	6	Fixed String	not used																		
<i><NotifHeader></i>																								
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.																		
<i><Message Body></i>																								
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1"> <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).																		
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> </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
Value	Description																							
1	Trade																							
2	News																							
3	Service Availability																							
4	Session Data																							
5	Listener Data																							
6	Risk Control																							
7	TES Maintenance																							
8	TES Trade																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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											
25019	Pad4	U	4	28	Fixed String	not used						
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E						

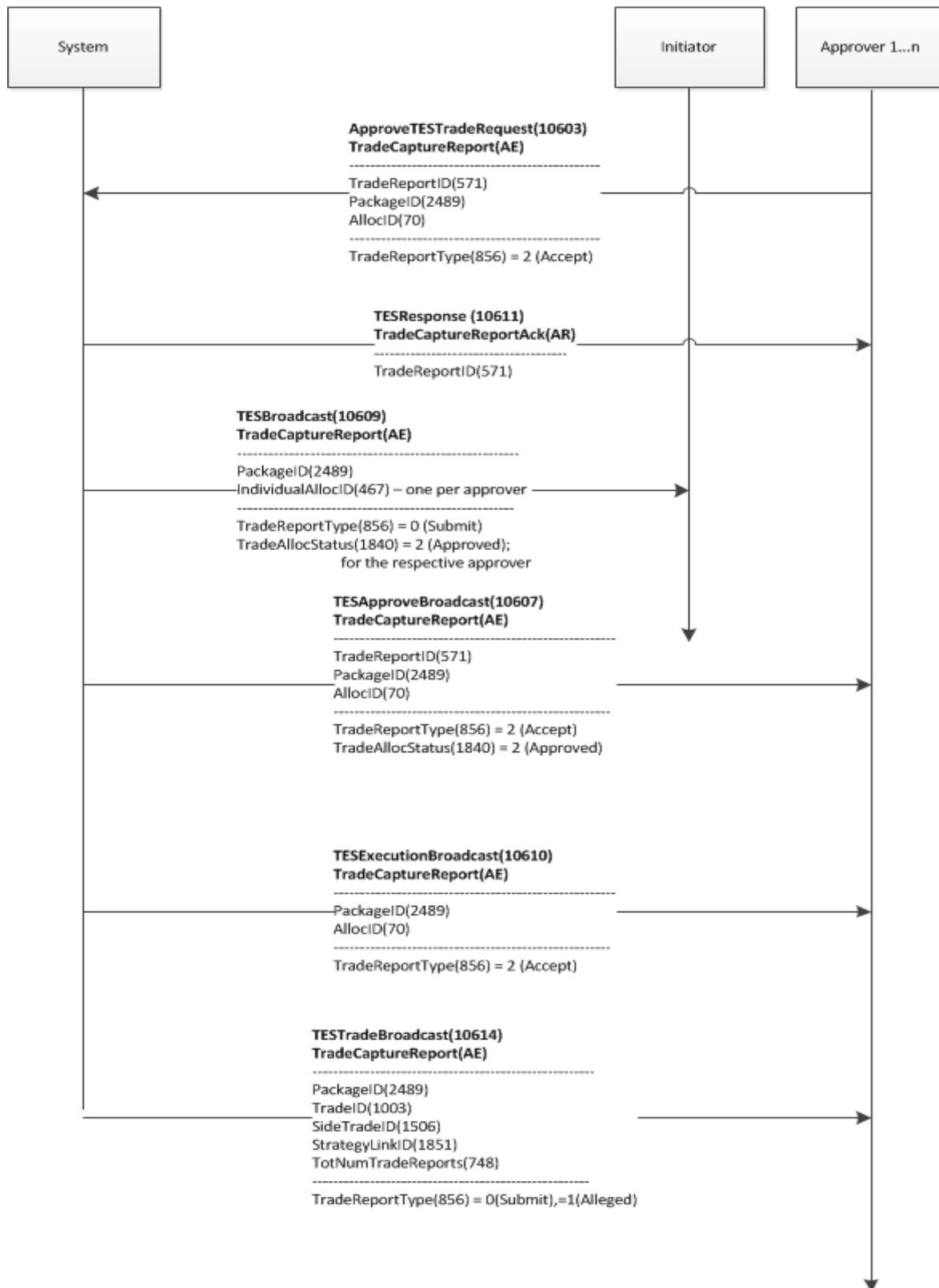
A Appendix

A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest

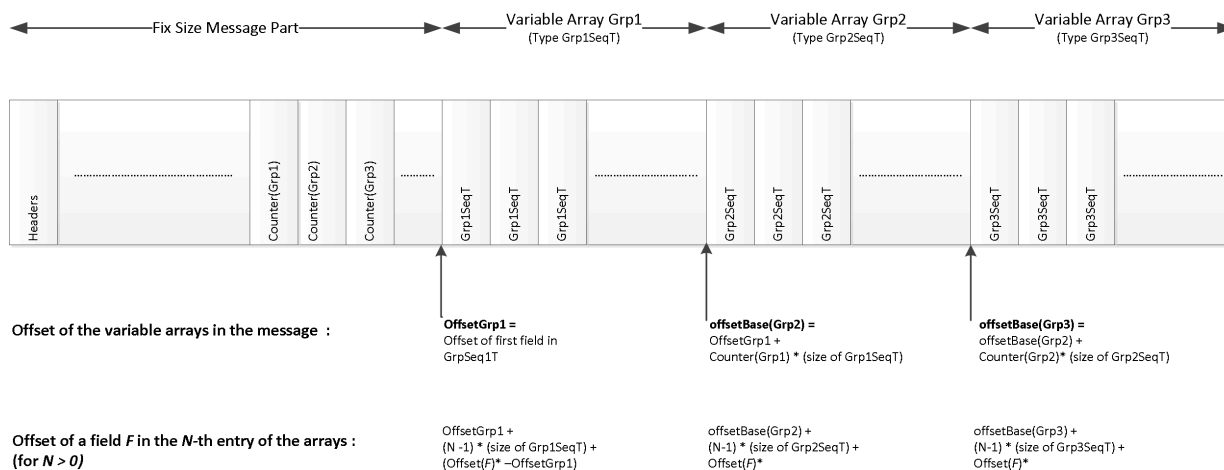


ETI: Message flow for ApproveTESTradeRequest



A.2 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.3 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

Definitions	Description
DataType	A "DataType" is the technical and functional description of a data field. Each "DataType" is part of a (multi-level) inheritance tree based on the following "rootTypes": String , float , int , and data .

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

B Change Log

B.1 T7 Release 5.0 – Production Version

Changes to the T7 Release 5.0 – Simulation Version – Update 1:

- changed message flow: in case of modifying an order that has been entered (is owned) by another session the owning session will get informed by [Extended Order Information](#) (10117) instead of [Book Order Execution](#) (10104).
- added valid value 107=Instrument_Suspended to field *MassActionReason* in message [Order Mass Cancellation Notification](#) (10122)
- added valid values 10006=Stop_Bid_Price_Not_Reasonable, 10007=Stop_Ask_Price_Not_Reasonable, 10008=Order_Not_Executable_Within_Validity, 10009=Invalid_Trading_Restriction_For_Instrument_State, and 10011=Transaction_Not_Allowed_In_Current_State to field *SessionRejectReason* in message [Reject](#) (10010) – see also chapter 3.3.
- changed *FIX Msg Type* to TradingSessionStatus (h) for message [TES Status Broadcast](#) (10615)
- changed name of valid value of field *SideLiquidityInd* in message [Trade Notification](#) (10500) from 4=Auction to 4=None

B.2 T7 Release 5.0 - Simulation Version – Update 1

Changes to the T7 Release 5.0 – Simulation Version:

- added fields *PartyIDEnteringFirm* and *PartyEnteringTrader* to message [Approve TES Trade Broadcast](#) (10607)

B.3 T7 Release 5.0 – Simulation Version

Changes to the T7 Release 4.0 – Production Version:

- Manual restructured.

- renamed field *PartySettlementLocation* to *PartyIDSettlementLocation* in messages [Enter TES Trade Request](#) (10600), [Approve TES Trade Broadcast](#) (10607), [TES Trade Upload Broadcast](#) (10613), [Upload TES Trade Request](#) (10612)
- renamed fields *TradeEntryServiceTradeDate* (to *T7EntryServiceTradeDate*), *TradeEntryServiceRtmTradeDate* (to *T7EntryServiceRtmTradeDate*), *TradeEntryServiceStatus* (to *T7EntryServiceStatus*), *TradeEntryServiceRtmStatus* (to *T7EntryServiceRtmStatus*) in message [Service Availability](#) (10030)
- added field *MarketID* to message [Session Logon Response](#) (10001)
- new valid value (*Currently_Not_Tradeable_on_Book*) for field *QuoteEntryRejectReason* in message [Mass Quote Response](#) (10406)
- added field *Side* to messages [Book Order Execution](#) (10104), [Immediate Execution Response](#) (10103)
- renamed field *NoFillsIndex* to *FillRefID* in messages [Book Order Execution](#) (10104), [Extended Order Information](#) (10117), [Immediate Execution Response](#) (10103)
- added valid values (*Session_Gateway_Assignment_Expired*, *Gateway_Not_Reserved_To_Session*) to field *SessionRejectReason* in message [Reject](#) (10010)
- removed field *SubscriptionScope* from message [Retransmit](#) (10008)
- changed usage of field *TradingCapacity* in message [TES Trade Broadcast](#) (10614) to optional
- removed valid values (*Alleged*, *Accep*) from field *TradeReportType* in message [TES Broadcast](#) (10604)
- added valid value (*Trade*) to field *TradeReportType* in message [TES Broadcast](#) (10604)
- removed valid value (*Broadcast_To_Initiator*) from field *MessageEventSource* in message [TES Execution Broadcast](#)(10610)
- removed valid values (*No_Was_Replaced*, *Trade_Report_Cancel*, *Alleged_New*, *Alleged_No_Was*) from field *TradeReportType* in message [TES Trade Broadcast](#) (10614)
- added field *SideLiquidityInd* to message [Trade Notification](#) (10500)
- removed field *AggressorIndicator* from message [Trade Notification](#) (10500)

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