

Deutsche Börse Group's T7

Enhanced Trading Interface

Cash Message Reference

Release 10.0

| | |
|----------------|--------------------------|
| ETI Version | 10.0 |
| ETI Subversion | C0002 |
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Contents

1 List of Abbreviations

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

| | |
|-----------------------------|-------------------------------------|
| BOC | Book or Cancel Order |
| ETI | Enhanced Trading Interface |
| FOK | Fill or Kill |
| GDF | Good for Day |
| GTC | Good till Cancelled |
| GTD | Good till Date |
| GTX | Good till Crossing |
| HF | High-frequency (session) |
| IOC | Immediate or Cancel Order |
| LF | Low-frequency (session) |
| OCO | One Cancels the Other Order |
| PS (GW) | Partition specific (gateway) |
| QRS | Quote Request Service |
| SRQS – Xetra EnLight | Selective Request for Quote Service |
| SMP | Self Match Prevention |
| 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 | Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation. | 1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000 |
| unsigned int | Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers. | 1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF |
| Float | Encoded as 8-byte signed integer (8 implicit decimals). | 0x8000000000000000 |
| FloatDecimal4 | Encoded as 8-byte signed integer (4 implicit decimals). | 0x8000000000000000 |
| FloatDecimal6 | Encoded as 8-byte signed integer (6 implicit decimals). | 0x8000000000000000 |
| FloatDecimal7 | Encoded as 8-byte signed integer (7 implicit decimals). | 0x8000000000000000 |
| Fixed String | Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required). | 0x00 at the first position |
| Fixed String (0- terminable) | Length information specifies the fixed size. Encoded as character array optionally 0-terminable (minimum string size of 1). XML file: attribute "isTerminable" is set to true. Padding after 0-terminator required up to fixed size. | 0x00 at the first position |

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

3.3 Error Codes

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

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

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

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

| SessionRejectReason (373) | Description |
|---------------------------|---|
| 100 | Reject due to exceeded throttle limit. |
| 101 | Stale request was not forwarded to T7. |
| 102 | Service temporarily not available. |
| 103 | Service not available. |
| 211 | User already logged in. |
| 216 | Gateway is standby. |
| 217 | Session login limit reached. |
| 223 | User entitlement data timeout. |
| 224 | Session limit reached (per PS Gateway and Business Unit). |
| 225 | User login tries (per time interval) reached. |
| 226 | Limit of outstanding session/user logins reached (per Business Unit). |
| 227 | Limit of outstanding session/user logins reached (per session). |
| 10000 | Order not found. |
| 10001 | Price reasonability check failed. |
| 10002 | Client order ID not unique. |
| 10003 | Quote activation in progress. |
| 10006 | Stop buy price not reasonable. |
| 10007 | Stop sell price not reasonable. |
| 10008 | GFD order is not executable on current business day. |
| 10009 | Execution restriction and instrument state mismatch. |
| 10011 | Order maintenance not allowed in current state. |
| 10012 | Order not accepted in volatility freeze. |

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 10.0
- Build Number: 100.430.0.ga-100005000-9

4.1 Session Layer

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

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

4.2 Order Handling

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|-----------------------------|--------------|
| New Order Single | Participant | NewOrder-Single | D |
| New Order Single (short layout) | Participant | NewOrder-Single | D |
| Order Mass Cancellation Notification for Specialist | ETI Gateway | OrderMass-ActionReport | BZ |
| Orderbook Information for Specialist | ETI Gateway | Execution-Report | 8 |
| New Order Response (Standard Order) | ETI Gateway | Execution-Report | 8 |
| New Order Response (Lean Order) | ETI Gateway | Execution-Report | 8 |
| Immediate Execution Response | ETI Gateway | Execution-Report | 8 |
| Book Order Execution | ETI Gateway | Execution-Report | 8 |
| Replace Order Single | Participant | OrderCancel-Replace-Request | G |
| Replace Order Single (short layout) | Participant | OrderCancel-Replace-Request | G |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|--------------------------|--------------|
| Replace Order Response (Standard Order) | ETI Gateway | Execution-Report | 8 |
| Replace Order Response (Lean Order) | ETI Gateway | Execution-Report | 8 |
| Cancel Order Single | Participant | OrderCancel-Request | F |
| Cancel Order Response (Standard Order) | ETI Gateway | Execution-Report | 8 |
| Cancel Order Response (Lean Order) | ETI Gateway | Execution-Report | 8 |
| Cancel Order Notification | ETI Gateway | Execution-Report | 8 |
| Order Mass Cancellation Request | Participant | OrderMass-Action-Request | CA |
| Order Mass Cancellation Response | ETI Gateway | OrderMass-ActionReport | BZ |
| Order Mass Cancellation Response No Hits | ETI Gateway | OrderMass-ActionReport | BZ |
| Order Mass Cancellation Notification | ETI Gateway | OrderMass-ActionReport | BZ |
| Trailing Stop Order Update Notification | ETI Gateway | Execution-Report | 8 |
| Extended Order Information | ETI Gateway | Execution-Report | 8 |
| Extended Deletion Report | ETI Gateway | Execution-Report | 8 |

4.3 Quote Handling

| ETI Message | Sender | FIX Message | MsgType (35) |
|---------------------------------|-------------|---------------------------|--------------|
| Mass Quote | Participant | MassQuote | i |
| Request For Quote Notification | ETI Gateway | QuoteRequest | R |
| Single Quote Request | Participant | Quote | S |
| Mass Quote Response | ETI Gateway | MassQuote-Acknowledgement | b |
| Quote Execution Notification | ETI Gateway | Quote-Execution-Report | U8 |
| Quote Mass Cancellation Request | Participant | OrderMass-Action-Request | CA |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--------------------------------------|-------------|--------------------------|--------------|
| Quote Mass Cancellation Response | ETI Gateway | OrderMass-ActionReport | BZ |
| Quote Mass Cancellation Notification | ETI Gateway | OrderMass-ActionReport | BZ |
| Quote Activation Request | Participant | OrderMass-Action-Request | CA |
| Quote Activation Response | ETI Gateway | OrderMass-ActionReport | BZ |
| Quote Activation Notification | ETI Gateway | OrderMass-ActionReport | BZ |

4.4 Quote and Cross Request

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

4.5 Issuer Model

| ETI Message | Sender | FIX Message | MsgType (35) |
|---------------------------------------|-------------|------------------------------------|--------------|
| Issuer Specific Information | ETI Gateway | MarketData-SnapshotFull-Refresh | W |
| Issuer Security State Change Request | Participant | Security-Status-Definition-Request | U27 |
| Issuer Security State Change Response | ETI Gateway | Security-Status | f |

4.6 Specialist Model

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|---------------------|--------------|
| QRS Request For Quote Notification | ETI Gateway | QuoteRequest | R |
| Request-For-Quote reject request for Specialist | Participant | Quote-RequestReject | AG |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|------------------------------------|--------------|
| Specialist's reply to a Request-For-Quote request | Participant | Quote | S |
| Quote Request Reject Notification | ETI Gateway | QuoteRequest | R |
| Response to a Specialist's reply to a Request-For-Quote request | ETI Gateway | Quote | S |
| Notification for Specialist's reply to a Request-For-Quote request | ETI Gateway | Quote | S |
| Specialist Security State Change Request | Participant | Security-Status-Definition-Request | U27 |
| Specialist Specific Instrument Information | ETI Gateway | Security-Status | f |
| Specialist Security State Change Response | ETI Gateway | Security-Status | f |

4.7 Selective Request for Quote Service

| ETI Message | Sender | FIX Message | MsgType (35) |
|---|-------------|---------------------------|--------------|
| Xetra EnLight Open Negotiation Request | Participant | QuoteRequest | R |
| Xetra EnLight Quote Response | ETI Gateway | QuoteAck | CW |
| XetraEnLight Open Negotiation Notification for Requester | ETI Gateway | QuoteStatus-Report | AI |
| XetraEnLight Open Negotiation Notification for Respondent | ETI Gateway | QuoteStatus-Report | AI |
| Xetra EnLight Enter Quoting Status Request | Participant | MassQuote-Acknowledgement | b |
| Xetra EnLight Enter Quote Request | Participant | QuoteRequest | R |
| Xetra EnLight Hit Quote Request | Participant | Quote-Response | AJ |
| Xetra EnLight Quote Notification for Responder | ETI Gateway | Quote | S |
| XetraEnLight Quote Notification for Requester | ETI Gateway | Quote | S |
| Xetra EnLight Deal Response | ETI Gateway | QuoteAck | CW |

| ETI Message | Sender | FIX Message | MsgType (35) |
|--|-------------|----------------------|--------------|
| XetraEnLight Create Deal Notification | ETI Gateway | Trade-Capture-Report | AE |
| Xetra EnLight Update Negotiation Request | Participant | QuoteRequest | R |
| XetraEnLight Negotiation Notification for Requester | ETI Gateway | QuoteStatus-Report | AI |
| XetraEnLight Negotiation Notification for Respondent | ETI Gateway | QuoteStatus-Report | AI |
| XetraEnLight Negotiation Status Notification | ETI Gateway | QuoteStatus-Report | AI |
| XetraEnLight Status Notification | ETI Gateway | QuoteStatus-Report | AI |

4.8 TES Trading

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

| ETI Message | Sender | FIX Message | MsgType (35) |
|-------------------------|-------------|----------------------|--------------|
| TES Execution Broadcast | ETI Gateway | Trade-Capture-Report | AE |
| TES Trade Broadcast | ETI Gateway | Trade-Capture-Report | AE |

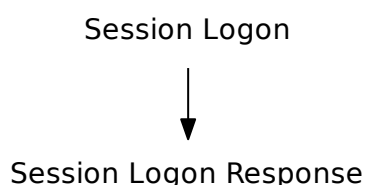
4.9 Other

| ETI Message | Sender | FIX Message | MsgType (35) |
|-----------------------------|-------------|---------------------------------|--------------|
| Trade Notification | ETI Gateway | Trade-Capture-Report | AE |
| Trade Notification Status | ETI Gateway | Trading-SessionStatus | h |
| Trading Session Event | ETI Gateway | Trading-SessionStatus | h |
| Mass Cancellation Event | ETI Gateway | OrderMass-ActionReport | BZ |
| Service Availability | ETI Gateway | User-Notification | CB |
| Service Availability Market | ETI Gateway | User-Notification | CB |
| News | ETI Gateway | News | B |
| Entitlement Notification | ETI Gateway | Party-Entitlements-UpdateReport | CZ |
| Party Action Report | ETI Gateway | PartyAction-Report | DI |
| Ping Request | Participant | TestRequest | 1 |
| Ping Response | ETI Gateway | Heartbeat | 0 |
| Gap Fill | ETI Gateway | Application-Message-Report | BY |

5 Session Layer

5.1 Session Logon

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



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

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

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

5.2 Session Logon Response

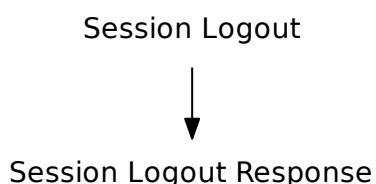
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

| 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, MsgType = A) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><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 | Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field |
| 25004 | SessionInstanceID | Y | 4 | 52 | unsigned int | Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------------------------|--|-------|-------------|-------|-----------------|---|------------|---|------------|---|------------|---|-------------------|---|------|----|------|----|------|----|------|---|-------------|
| 1301 | MarketID | Y | 2 | 56 | unsigned int | Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>13</td> <td>XFRA</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 6 | XMAL | 7 | XBUL | 8 | XBUD | 9 | XLJU | 10 | XPRA | 11 | XZAG | 13 | XFRA | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | XETR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | XVIE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | XMAL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | XBUL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | XBUD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | XLJU | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | XPRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | XZAG | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | XFRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 339 | TradSesMode | Y | 1 | 58 | unsigned int | Environment Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </tbody> </table> | Value | Description | 1 | Development | 2 | Simulation | 3 | Production | 4 | Acceptance | 5 | Disaster Recovery | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Development | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Simulation | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Production | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Acceptance | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Disaster Recovery | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1408 | DefaultCstmAppVer-ID | Y | 30 | 59 | Fixed String (0-terminable) | Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | | | | | | | |
| 28763 | DefaultCstmAppVer-SubID | Y | 5 | 89 | Fixed String | ETI subversion. Identifies ETI changes within one ETI version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C0002</td> <td>Cash subversion</td> </tr> </tbody> </table> | Value | Description | C0002 | Cash subversion | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| C0002 | Cash subversion | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 94 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |

5.3 Session Logout

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|---|
| <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, MsgType = 5) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |

5.4 Session Logout Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|---|
| <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: 10003 (Logout, MsgType = 5) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |

5.5 Session Logout Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|------|-----|-----------------|---|
| <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: 10012 (Logout, MsgType = 5) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><NotifHeader></i> | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| <i><Message Body></i> | | | | | | |
| 30354 | VarTextLen | Y | 2 | 16 | Counter | Number of used bytes for field VarText (30355). |
| 39060 | Pad6 | U | 6 | 18 | Fixed String | not used |
| 30355 | VarText | Y | 2000 | 24 | Variable String | Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E |

5.6 Heartbeat

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

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

5.7 Heartbeat Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|--|
| <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: 10023 (Heartbeat, MsgType = 0) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><NotifHeader></i> | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |

5.8 Legal Notification

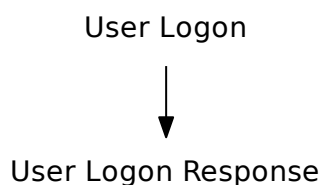
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <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: 10037 (User-Notification, MsgType = CB) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | U | 4 | 24 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1274 1409 1406"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1480 1409 1568"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table> | Value | Description | 6 | Risk Control | | |
| Value | Description | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1765 1409 1852"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><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 | | | | | | | | | | | |
| 39050 | 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 | | | | | | |

5.9 User Logon

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



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

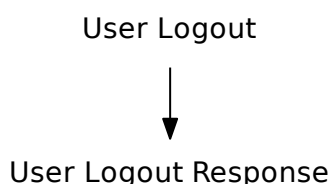
5.10 User Logon Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|---|
| <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: 10019 (User-Response, MsgType = BF) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |

5.11 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 (User-Request, MsgType = BE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |
| <i><Message Body></i> | | | | | | |
| 553 | Username | Y | 4 | 24 | unsigned int | The trader ID |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |

5.12 User Logout Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|---|
| <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) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |

5.13 User Logout 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NotifHeader></i> | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 553 | Username | Y | 4 | 16 | unsigned int | The trader ID | | | | |
| 30354 | VarTextLen | Y | 2 | 20 | Counter | Number of used bytes for field VarText (30355). | | | | |
| 926 | UserStatus | Y | 1 | 22 | unsigned int | The status of the User <table border="1" data-bbox="991 1193 1412 1317"> <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 | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 23 | Fixed String | not used | | | | |
| 30355 | VarText | Y | 2000 | 24 | Variable String | Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | |

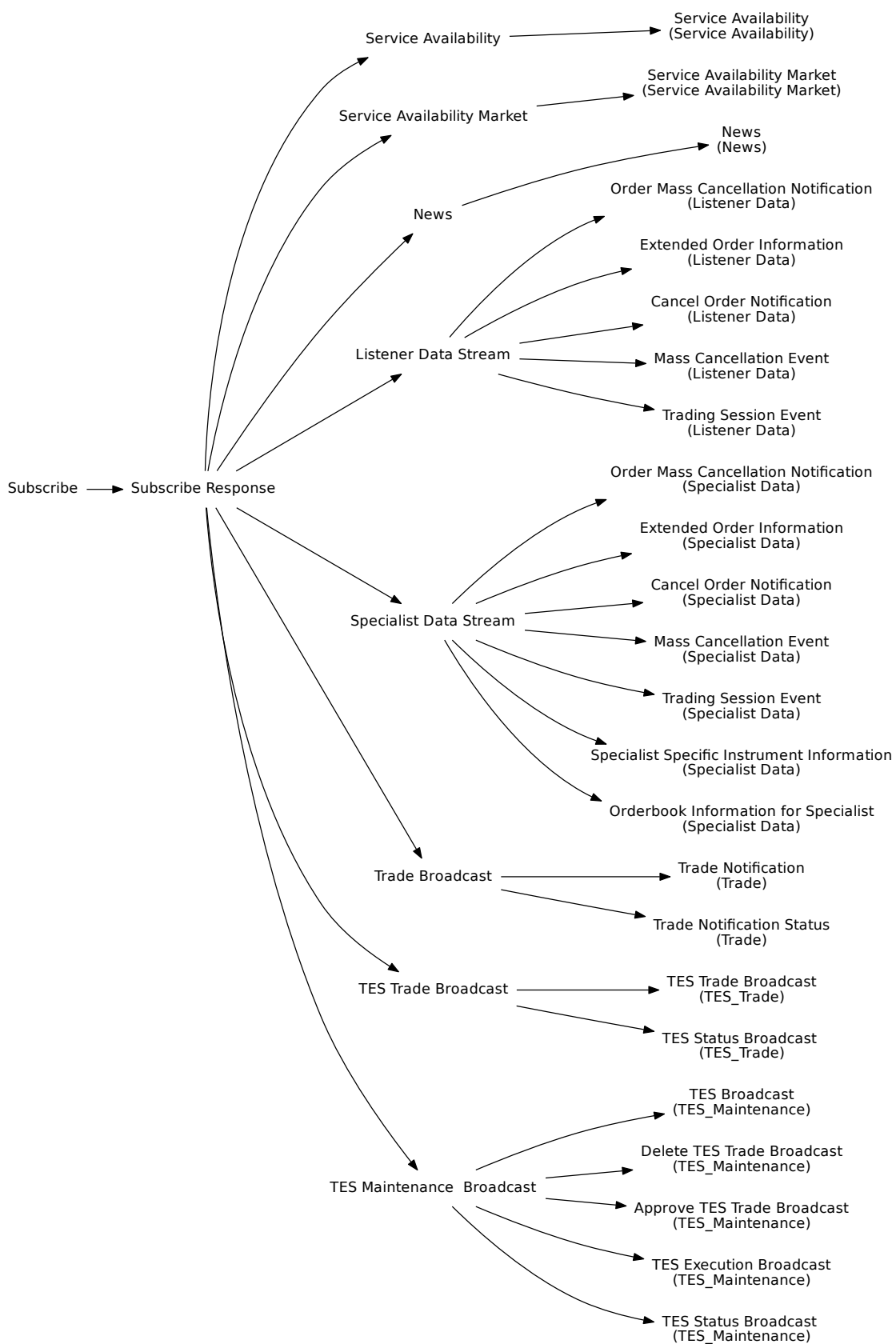
5.14 Throttle Update Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|--------------------------|-------|-----|-----|--------------|---|
| <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) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><NotifHeader></i> | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| <i><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. |

5.15 Subscribe

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



| 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: 10025 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | | | | | | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | | | | | | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25001 | SubscriptionScope | N | 4 | 24 | unsigned int | For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast. | | | | | | | | | | | | | | | | | | | | |
| 1355 | RefAppID | Y | 1 | 28 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1189 1409 1615"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 5 | Listener Data | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance | 10 | Service Availability Market | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Service Availability Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 29 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

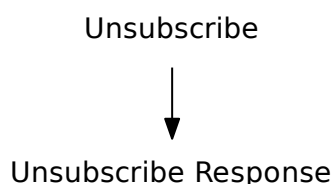
5.16 Subscribe Response

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

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

5.17 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 (ApplicationMessageRequest, Msg-Type = BW) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |
| <i><Message Body></i> | | | | | | |
| 28728 | RefApplSubID | Y | 4 | 24 | unsigned int | Unique ID for the subscription instance assigned by the T7 system during broadcast subscription. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |

5.18 Unsubscribe Response

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

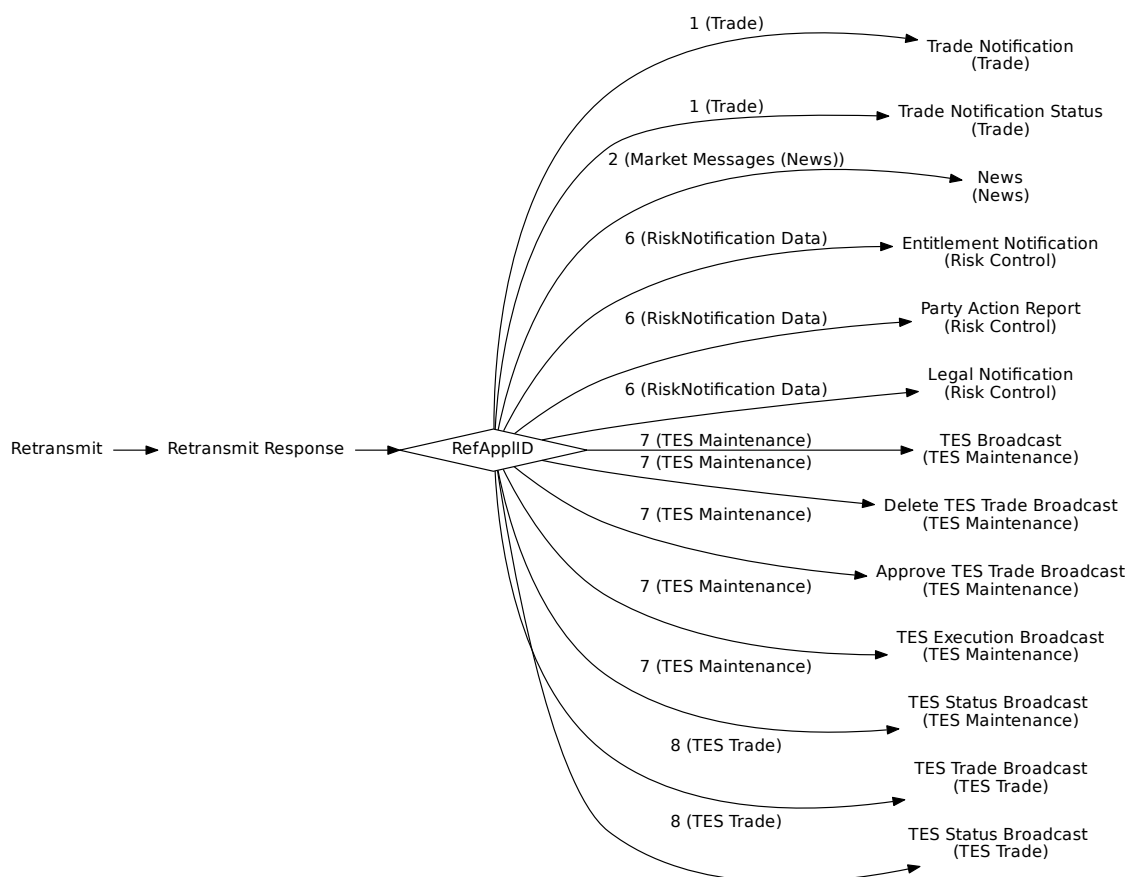
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500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

5.19 Retransmit

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

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

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------|---|------|---|--------------|---|-----------------|---|-----------|---|------------------|
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | | | | | | | |
| <i><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 | N | 2 | 40 | unsigned int | The application sequence numbers are only unique per RefAppID, SubscriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance. | | | | | | | | | | | | | | |
| 1355 | RefAppID | Y | 1 | 42 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1424 1409 1720"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 6 | Risk Control | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | |
| 39050 | Pad5 | U | 5 | 43 | Fixed String | not used | | | | | | | | | | | | | | |

5.20 Retransmit Response

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

The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message. They will not be interrupted by other messages.

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|---------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><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. |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used |

5.21 Retransmit (Order/Quote Event)

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

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-----|-------------------|-------|-----|-----|-----------|-------------|
| | <MessageHeaderIn> | | | | | |

| 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: 10026 (ApplicationMessageRequest, Msg-Type = BW) | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | |
| 25001 | SubscriptionScope | N | 4 | 24 | unsigned int | Retransmission scope (for the supported RefAppIDs): - Session Data: "no value" - Listener Data: session ID | | | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Application message identifiers are only unique per RefAppID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request. | | | | | | | | |
| 1355 | RefAppID | Y | 1 | 30 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1384 1409 1554"> <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> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | |
| 28718 | AppIBegMsgID | N | 16 | 31 | data | Beginning range of application message identifiers; 'no value' indicates first known application message identifier. | | | | | | | | |
| 28719 | AppIEndMsgID | N | 16 | 47 | data | Ending range of application message identifiers; "no value" means last known application message identifier. | | | | | | | | |
| 39000 | Pad1 | U | 1 | 63 | Fixed String | not used | | | | | | | | |

5.22 Retransmit Response (Order/Quote Event)

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

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

They will not be interrupted by other messages.

All these messages will consist of:

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|------------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10027 (ApplicationMessageRequestAck, MsgType = BX) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><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 | RefAppLastMsgID | N | 16 | 50 | data | Last application message identifier known by the T7 system for a certain scope of RefAppID, SubscriptionScope and PartitionID. |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used |

5.23 Reject

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|---------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <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: 10010 (Reject, MsgType = 3) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | N | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 373 | SessionRejectReason | Y | 4 | 56 | unsigned int | Error code. Valid values are listed after this table. | | | | |
| 30354 | VarTextLen | Y | 2 | 60 | Counter | Values <100 are reserved by FIX. We will use user-defined values for application level errors as well | | | | |

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

Valid Values of SessionRejectReason (datatype SessionRejectReason)

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

| | |
|-------|--|
| 10009 | BOC order rejected in state other than cont. |
| 10011 | Order maintenance not allowed in current state |
| 10012 | Order not accepted in Volatility Freeze |

5.24 Session List Inquire

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

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

Session List Inquire



Session 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: 10035 (Session-DetailsListRequest, MsgType = U5) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |

5.25 Session List Inquire Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---------------------------------|-----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------------|---|---------------------|---|-----------------------------|
| <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: 10036 (SessionDetailsListResponse, MsgType = U6) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><ResponseHeader></i> | | | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. | | | | | | | | |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | |
| 28734 | NoSessions | Y | 2 | 32 | Counter | Number of sessions in a response | | | | | | | | |
| 39060 | 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 | | | | | | | | | | | | | |
| 39020 | >Pad2 | U | 2 | 46 | Fixed String | not used | | | | | | | | |

5.26 Trade Enrichment List Inquire

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

Trade Enrichment List Inquire



Trade Enrichment List Inquire Response

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

5.27 Trade Enrichment List Inquire Response

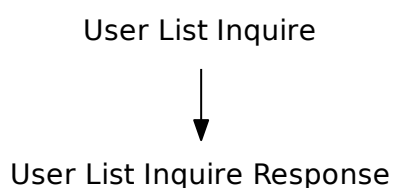
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-----------------------------------|---------------------|-------|-----|-----|--------------|---|
| <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) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><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 |
| 39060 | 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 |
| 25007 | >FreeText1 | N | 12 | 58 | Fixed String | First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25008 | >FreeText2 | N | 12 | 70 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|--|
| 25107 | >FreeText4 | N | 16 | 82 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39060 | >Pad6 | U | 6 | 98 | Fixed String | not used |

5.28 User List Inquire

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|---------------------|-------|-----|-----|--------------|--|
| <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: 10038 (Party-DetailsListRequest, MsgType = CF) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | U | 4 | 20 | unsigned int | not used |
| <i><Message Body></i> | | | | | | |
| 25035 | LastEntityProcessed | N | 16 | 24 | data | Paging key for reference data request |

5.29 User List Inquire Response

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

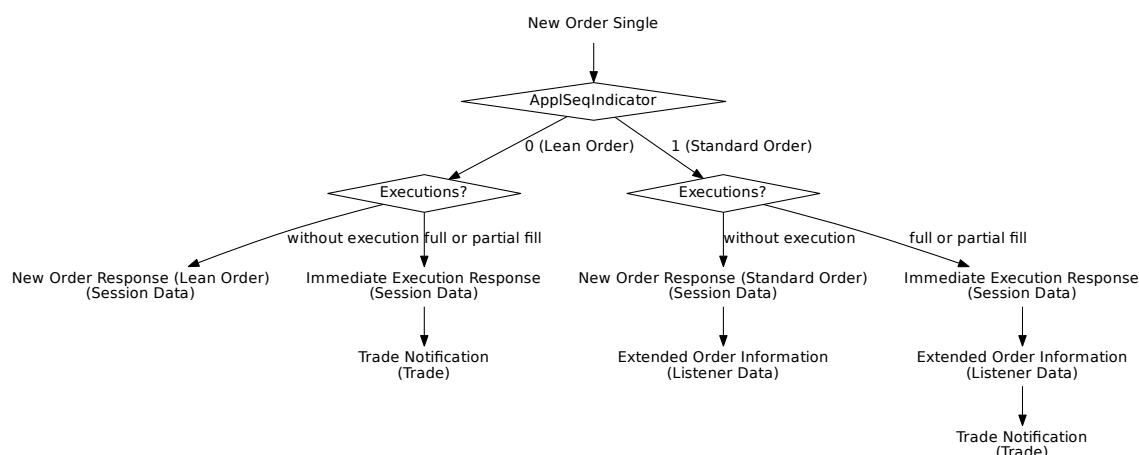
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---------------------------------|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|--------|----|-------------|----|------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | | | |
| 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 (PartyDetailsListReport, MsgType = CG) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><ResponseHeader></i> | | | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. | | | | | | | | |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used | | | | | | | | |
| <i><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 | | | | | | | | |
| 39060 | 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 | >PartyDetail- ExecutingTrader | Y | 6 | 60 | Fixed String | Trader Name Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | |
| 1674 | >PartyDetailRole- Qualifier | Y | 1 | 66 | unsigned int | User Role <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Trader</td> </tr> <tr> <td>11</td> <td>Head Trader</td> </tr> <tr> <td>12</td> <td>Supervisor</td> </tr> </tbody> </table> | Value | Description | 10 | Trader | 11 | Head Trader | 12 | Supervisor |
| Value | Description | | | | | | | | | | | | | |
| 10 | Trader | | | | | | | | | | | | | |
| 11 | Head Trader | | | | | | | | | | | | | |
| 12 | Supervisor | | | | | | | | | | | | | |
| 1672 | >PartyDetailStatus | Y | 1 | 67 | unsigned int | Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table> | Value | Description | 0 | Active | 1 | Suspend | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | | | |

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

6 Order Handling

6.1 New Order Single

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 44 | Price | N | 8 | 24 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 32 | Qty | Total Order Quantity. |
| 1138 | DisplayQty | N | 8 | 40 | Qty | Display quantity for iceberg orders |
| 1085 | DisplayLowQty | N | 8 | 48 | Qty | Minimum display quantity - used by iceberg orders with random refill |
| 1086 | DisplayHighQty | N | 8 | 56 | Qty | Maximum display quantity - used by iceberg orders with random refill |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------------|-------|-----|-----|---------------|---|
| 99 | StopPx | N | 8 | 64 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 25125 | VolumeDiscoveryPrice | N | 8 | 72 | PriceType | Price limit a Volume Discovery Order can be executed at the midpoint |
| 25109 | PegOffsetValueAbs | N | 8 | 80 | PriceType | Offset for the stop limit price of a trailing stop order (as absolute value). |
| 25110 | PegOffsetValuePct | N | 8 | 88 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage). |
| 11 | ClOrdID | N | 8 | 96 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 48 | SecurityID | Y | 8 | 104 | signed int | Instrument identifier. |
| 20003 | PartyIDClientID | N | 8 | 112 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 120 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 128 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 117 | QuoteID | N | 8 | 136 | unsigned int | QuoteID from RFQ Request - Trading model CA-S only |
| 432 | ExpireDate | N | 4 | 144 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. |
| 1300 | MarketSegmentID | Y | 4 | 148 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|---|-------------------|---|------|---|------------|
| 20655 | TargetPartyIDSession-ID | N | 4 | 152 | unsigned int | Only in case of Specialist entering order for another business unit | | | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 156 | unsigned int | Self Match Prevention ID. | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 160 | 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 | 161 | 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 | 162 | unsigned int | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 163 | 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>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 164 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---|---|---|---|--------------------------|---|---|
| 25127 | ValueCheckType-Quantity | Y | 1 | 165 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 166 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 167 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 5 | Good Till Crossing (GTX) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | | | |
| 5 | Good Till Crossing (GTX) | | | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 18 | Execlnst | Y | 1 | 168 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | | | | | |

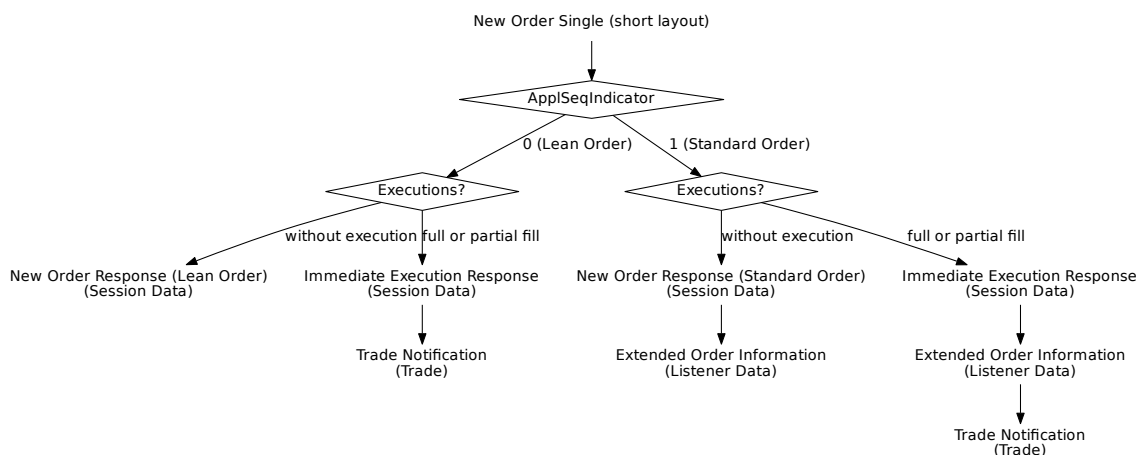
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|--|---|----------------------------|---|------------------|---|--------------------|-----|-----------------|
| 625 | TradingSessionSubID | N | 1 | 169 | unsigned int | <p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 6 | Intraday Auction | 8 | Any auction | 105 | Special auction |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | | | |
| 6 | Intraday Auction | | | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | | | |
| 105 | Special auction | | | | | | | | | | | | | | | | | |
| 30625 | TradeAtCloseOptIn | N | 1 | 170 | unsigned int | <p>Eligibility of an order to participate in trade-at-close phase</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 171 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 172 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 173 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 174 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 175 | Fixed String | <p>Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 180 | Fixed String | <p>Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 186 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25008 | FreeText2 | N | 12 | 198 | Fixed String | <p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|--|
| 25107 | FreeText4 | N | 16 | 210 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 30011 | FIXCIOrdID | N | 20 | 226 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 39020 | Pad2 | U | 2 | 246 | Fixed String | not used |

6.2 New Order Single (short layout)

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10125 (New-OrderSingle, MsgType = D) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 44 | Price | Y | 8 | 32 | PriceType | Limit price. |
| 38 | OrderQty | Y | 8 | 40 | Qty | Total Order Quantity. |
| 11 | ClOrdID | Y | 8 | 48 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|-------------------|
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 64 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 72 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 80 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 84 | unsigned int | Identifies an enrichment rule | | | | | | |
| 54 | Side | Y | 1 | 86 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 87 | 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 | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|---------------------|---|--|---|---------------------------|---|--------------------|
| 28710 | PriceValidityCheck- Type | Y | 1 | 88 | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 89 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 25127 | ValueCheckType- Quantity | Y | 1 | 90 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute- LiquidityProvision | Y | 1 | 91 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 92 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|--|----|--------------------------------------|---|---|---|---|
| 18 | ExecInst | Y | 1 | 93 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 94 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 95 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 96 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 97 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 524 1410 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 98 | Fixed String | not used | | | | | | |

6.3 Order Mass Cancellation Notification for Specialist

| 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: 10137 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | 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 | 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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 11 | Specialist Data | | |
| Value | Description | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------------------------------------|----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|---------------------|---|-----------|---|-----------------------|-----|----------------------|
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | | | | | | | |
| 20036 | PartyIDEntering- Trader | N | 4 | 76 | unsigned int | Entering User ID. | | | | | | | | | | | | |
| 534 | NoAffectedOrders | Y | 2 | 80 | Counter | Number of deleted persistent orders reported in the message | | | | | | | | | | | | |
| 1370 | NoNotAffectedOrders | Y | 2 | 82 | Counter | Number of NotAffectedOrders repeating group instances. | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 84 | unsigned int | Entering Entity ID. <table border="1" data-bbox="991 831 1409 958"> <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 | 85 | unsigned int | Reason for mass cancellation. <table border="1" data-bbox="991 1037 1409 1288"> <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>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 | 8 | Clearing Risk Control | 107 | Instrument Suspended |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No special reason | | | | | | | | | | | | | | | | | |
| 1 | Trading was stopped | | | | | | | | | | | | | | | | | |
| 2 | Emergency | | | | | | | | | | | | | | | | | |
| 8 | Clearing Risk Control | | | | | | | | | | | | | | | | | |
| 107 | Instrument Suspended | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 86 | Fixed String | not used | | | | | | | | | | | | |
| <i><AffectedOrdGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoAffectedOrders | | | | | | | | | | | | |
| 535 | >AffectedOrderID | Y | 8 | 88 | unsigned int | Exchange Order ID of a persistent order affected by a mass cancel request. | | | | | | | | | | | | |
| 1824 | >AffectedOrigCLOrd- ID | U | 8 | 96 | unsigned int | not used | | | | | | | | | | | | |
| <i><NotAffectedOrdersGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedOrders | | | | | | | | | | | | |
| 1371 | >NotAffectedOrderID | Y | 8 | 0 | unsigned int | Exchange Order ID of an order whose cancellation is pending. | | | | | | | | | | | | |
| 1372 | >NotAffOrigCLOrdID | N | 8 | 8 | unsigned int | Original Client Order ID of an order whose cancellation is pending. | | | | | | | | | | | | |

6.4 Orderbook Information for Specialist

| 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: 10136 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | 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>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 11 | Specialist Data | | |
| Value | Description | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|----------------|-------------------------|-------|-----|-----|--------------|---|
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used |
| <Message Body> | | | | | | |
| 37 | OrderID | Y | 8 | 64 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. |
| 11 | ClOrdID | N | 8 | 72 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41 | OrigClOrdID | N | 8 | 80 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. |
| 21009 | TrdRegTSEntryTime | Y | 8 | 104 | UTCTimestamp | The entry timestamp is the time of the creation of the order. |
| 21008 | TrdRegTSTime-Priority | Y | 8 | 112 | UTCTimestamp | Priority timestamp. |
| 44 | Price | N | 8 | 120 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 151 | LeavesQty | Y | 8 | 128 | Qty | Remaining quantity of an order. |
| 14 | CumQty | Y | 8 | 136 | Qty | Cumulated executed quantity of an order. |
| 84 | CxlQty | Y | 8 | 144 | Qty | Total quantity cancelled for this order. |
| 38 | OrderQty | Y | 8 | 152 | Qty | Total Order Quantity. |
| 99 | StopPx | N | 8 | 160 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 117 | QuotID | N | 8 | 168 | unsigned int | QuotID from RFQ Request - Trading model CA-S only |
| 1300 | MarketSegmentID | Y | 4 | 176 | signed int | Product identifier. |
| 25108 | OrderIDSfx | Y | 4 | 180 | unsigned int | System order version number. |
| 432 | ExpireDate | N | 4 | 184 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. |
| 20059 | PartyIDExecutingUnit | N | 4 | 188 | unsigned int | Business Unit ID. |
| 20055 | PartyIDSessionID | N | 4 | 192 | unsigned int | Session ID. |
| 20012 | PartyIDExecuting-Trader | N | 4 | 196 | unsigned int | Owning User ID. |
| 20036 | PartyIDEntering-Trader | N | 4 | 200 | unsigned int | Entering User ID. |
| 1362 | NoFills | Y | 1 | 204 | Counter | Specifies the number of partial fills included in this Execution Report. |
| 39000 | Pad1 | U | 1 | 205 | Fixed String | not used |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|------------------------|-----|--------------------|-----|-----------------------|-----|-----------------------|-----|----------------------|-----|-------------------------|-----|------------------|-----|---------------------|-----|-------------------------------|-----|-------------|-----|----------------|-----|---|-----|--|-----|--|-----|-------------------|
| 378 | ExecRestatement-Reason | Y | 2 | 206 | 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>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>119</td> <td>Change of Specialist</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>138</td> <td>Pending New</td> </tr> <tr> <td>139</td> <td>Pending modify</td> </tr> <tr> <td>141</td> <td>Pending new order processed (end of FREEZE state)</td> </tr> <tr> <td>142</td> <td>Pending modified order processed (end of FREEZE state)</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> </tbody> </table> | Value | Description | 1 | Order book restatement | 101 | Order add accepted | 102 | Order modify accepted | 103 | Order delete accepted | 119 | Change of Specialist | 122 | Instrument State Change | 148 | Order expiration | 108 | Book Order executed | 172 | Stop Order has been triggered | 138 | Pending New | 139 | Pending modify | 141 | Pending new order processed (end of FREEZE state) | 142 | Pending modified order processed (end of FREEZE state) | 199 | Pending order cancellation processed (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 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 119 | Change of Specialist | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 148 | Order expiration | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 108 | Book Order executed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 172 | Stop Order has been triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 138 | Pending New | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 139 | Pending modify | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 141 | Pending new order processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 142 | Pending modified order processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 199 | Pending order cancellation processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 208 | 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 | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|-----|--|---|------------------|---|--------------|----|--------------------------|----|--------------------|---|-------------|---|-----------------|---|-------------|---|-----------------|
| 39 | OrdStatus | Y | 1 | 209 | 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> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended | A | Pending New | E | Pending Replace | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 210 | 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> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | 5 | Replaced | 9 | Suspended | D | Restated | L | Triggered | F | Trade | A | Pending New | E | Pending Replace |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| D | Restated | | | | | | | | | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1796 | OrderEventType | N | 1 | 211 | unsigned int | <p>Type of an order event.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Final order status after locked stock - Pending requests discarded</td> </tr> </tbody> </table> | Value | Description | 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | | | | | | | | | | | | | | | |
| 574 | MatchType | N | 1 | 212 | unsigned int | <p>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table> | Value | Description | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order | 14 | Continuous Auction | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Auto-match incoming order | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Cross Auction | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Call Auction | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Auto match resting order | | | | | | | | | | | | | | | | | | | | | | | | | |
| 14 | Continuous Auction | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|---|---|---------------------------|---|--------------------|---|--------------------------|---|---|
| 54 | Side | Y | 1 | 213 | 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 | 214 | 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 | 215 | 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>3</td> <td>Issuer/Liquidity Provider</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 3 | Issuer/Liquidity Provider | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | |
| 3 | Issuer/Liquidity Provider | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | N | 1 | 216 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 5 | Good Till Crossing (GTX) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | | | |
| 5 | Good Till Crossing (GTX) | | | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 18 | Execlnst | N | 1 | 217 | 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>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|------------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------------|---|----------------------------|---|------------------|---|-------------|-----|-----------------|
| 625 | TradingSessionSubID | N | 1 | 218 | 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>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 6 | Intraday Auction | 8 | Any auction | 105 | Special auction |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | | | |
| 6 | Intraday Auction | | | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | | | |
| 105 | Special auction | | | | | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | N | 1 | 219 | 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>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 1 | Recovery Required | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 220 | 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 | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 221 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | |
| 22007 | PartyEnteringFirm | N | 5 | 222 | Fixed String | The entering business unit Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 227 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | |
| 30011 | FIXCIClientID | N | 20 | 244 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | | | | | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | | | | | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 264 | PriceType | Price of Fill. | | | | | | | | | | | | |
| 1365 | >FillQty | N | 8 | 272 | Qty | Quantity of Fill. | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|-------------------|---|---------|---|----------------------|---|---------------------|---|------------------------|
| 28708 | >FillMatchID | Y | 4 | 280 | 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 | 284 | 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 | 288 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 779 1409 1077"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 289 | Fixed String | not used | | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----|---|-------------|---|-----------|---|-----------|
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | |
| 11 | ClOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 104 | Qty | Remaining quantity of an order. | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | | | | | | | |
| 21009 | TrdRegTSEntryTime | Y | 8 | 120 | UTCTimestamp | The entry timestamp is the time of the creation of the order. | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | Y | 8 | 128 | UTCTimestamp | Priority timestamp. | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 136 | unsigned int | System order version number. | | | | | | | | | | |
| 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>A</td> <td>Pending 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 | A | Pending New | 4 | Cancelled | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | |
| 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>0</td> <td>New</td> </tr> <tr> <td>A</td> <td>Pending 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 | A | Pending New | 4 | Cancelled | L | Triggered |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-----------------|--|-------|-----|-----|--------------|--|-------|-------------|-----|---|-----|--|-----|--------------------|-----|-------------------------------|-----|--------------------|-----|-------------------------------|
| 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>101</td> <td>Order add accepted</td> </tr> <tr> <td>138</td> <td>Pending New</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 138 | Pending New | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | | | |
| 138 | Pending New | | | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 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) | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 145 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 146 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 147 | Counter | Number of order events | | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 148 | Fixed String | not used | | | | | | | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0-100, Record counter: NoOrderEvents | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 152 | PriceType | Price level for the order event. | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 160 | Qty | Quantity for the order event. | | | | | | | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 168 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|-------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|
| 1798 | >OrderEventReason | Y | 1 | 172 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 461 1409 546"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event |
| Value | Description | | | | | | | | | |
| 100 | SMP event | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 173 | Fixed String | not used | | | | |

6.6 New Order Response (Lean Order)

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|---|-----|--|-----|-------------------------------|-----|--------------------|-----|-------------------------------|
| 84 | CxlQty | Y | 8 | 96 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 104 | unsigned int | System order version number. | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 108 | 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 | 109 | 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 | 110 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 105 | IOC Order accepted | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 112 | 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 | | | | | | | | |
|-----------------|----------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------|---|---------------------|---|---------------|
| 1823 | Triggered | Y | 1 | 113 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO |
| Value | Description | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 114 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 115 | Counter | Number of order events | | | | | | | | |
| 39040 | Pad4 | U | 4 | 116 | Fixed String | not used | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0-100, Record counter: NoOrderEvents | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 120 | PriceType | Price level for the order event. | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 128 | Qty | Quantity for the order event. | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 136 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 140 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | | | |
| Value | Description | | | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 141 | Fixed String | not used | | | | | | | | |

6.7 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1514 1409 1599"> <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 | 55 | data | Not set if the submitting session is not the owner of the executed order. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1877 1409 2002"> <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> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|--------------------|-----|-----------------------|-----|--------------------|-----|--------------------|-----|-------------------|-----|-------------------------------|
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | | | | | |
| 11 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 96 | signed int | Instrument identifier. | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 104 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | |
| 21009 | TrdRegTSEntryTime | N | 8 | 112 | UTCTimestamp | The entry timestamp is the time of the creation of the order. | | | | | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | N | 8 | 120 | UTCTimestamp | Priority timestamp. | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 128 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 136 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 144 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | |
| 1138 | DisplayQty | N | 8 | 152 | Qty | Display quantity for iceberg orders | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 160 | signed int | Product identifier. | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 164 | unsigned int | System order version number. | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 168 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1420 1409 1756"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 102 | Order modify accepted | 105 | IOC Order accepted | 107 | FOK Order accepted | 181 | Ownership Changed | 114 | Order has been changed to IOC |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 170 | unsigned int | Side of the order. <table border="1" data-bbox="991 1832 1409 1957"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--|---|---------------|----|--------------------------|----|------------------------|----|--------------------|
| 39 | OrdStatus | Y | 1 | 171 | char | <p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table> | Value | Description | 1 | Partially filled | 2 | Filled | 4 | Cancelled | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 172 | 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 | | | | | | | | | | | | | | | | | | | |
| 574 | MatchType | Y | 1 | 173 | unsigned int | <p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table> | Value | Description | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order | 12 | Auto match at midpoint | 14 | Continuous Auction |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 4 | Auto-match incoming order | | | | | | | | | | | | | | | | | | | |
| 5 | Cross Auction | | | | | | | | | | | | | | | | | | | |
| 7 | Call Auction | | | | | | | | | | | | | | | | | | | |
| 11 | Auto match resting order | | | | | | | | | | | | | | | | | | | |
| 12 | Auto match at midpoint | | | | | | | | | | | | | | | | | | | |
| 14 | Continuous Auction | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 174 | 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 | | | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 175 | 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) | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelayIndicator | Y | 1 | 176 | unsigned int | <p>Indicator for a delayed transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------|----------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------|---|----------------------|
| 1362 | NoFills | Y | 1 | 177 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 178 | Counter | Number of order events | | | | | | |
| 39050 | Pad5 | U | 5 | 179 | Fixed String | not used | | | | | | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | | | | | | |
| 1364 | >FillPx | Y | 8 | 184 | PriceType | Price of Fill. | | | | | | |
| 1365 | >FillQty | Y | 8 | 192 | Qty | Quantity of Fill. | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 200 | 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 | 204 | 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 | 208 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 1115 1409 1240"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> </tbody> </table> | Value | Description | 2 | Removed Liquidity | 5 | Triggered Stop Order |
| Value | Description | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 209 | Fixed String | not used | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0-100, Record counter: NoOrderEvents | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 1644 1409 1727"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | |
| Value | Description | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | | | |

6.8 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10104 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | Y | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <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"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><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 | CIOrdID | N | 8 | 72 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 80 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 88 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 96 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 104 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 112 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 120 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | | | | | | | | | | | |
| 1138 | DisplayQty | N | 8 | 128 | Qty | Display quantity for iceberg orders | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 136 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 140 | unsigned int | System order version number. | | | | | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 144 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1261 1409 2074"> <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>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>152</td> <td>Opening Auction Order has been inactivated</td> </tr> <tr> <td>154</td> <td>Any Auction Order has been inactivated</td> </tr> <tr> <td>160</td> <td>Intraday Auction Order has been inactivated</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>155</td> <td>Order refreshed</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 108 | Book Order executed | 164 | One-cancels-the-other Order has been triggered | 172 | Stop Order has been triggered | 150 | Closing Auction Order has been inactivated | 152 | Opening Auction Order has been inactivated | 154 | Any Auction Order has been inactivated | 160 | Intraday Auction Order has been inactivated | 199 | Pending order cancellation processed (end of FREEZE state) | 181 | Ownership Changed | 155 | Order refreshed |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Order add accepted | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 108 | Book Order executed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 164 | One-cancels-the-other Order has been triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 172 | Stop Order has been triggered | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 150 | Closing Auction Order has been inactivated | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 152 | Opening Auction Order has been inactivated | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 154 | Any Auction Order has been inactivated | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 160 | Intraday Auction Order has been inactivated | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 199 | Pending order cancellation processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 155 | Order refreshed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

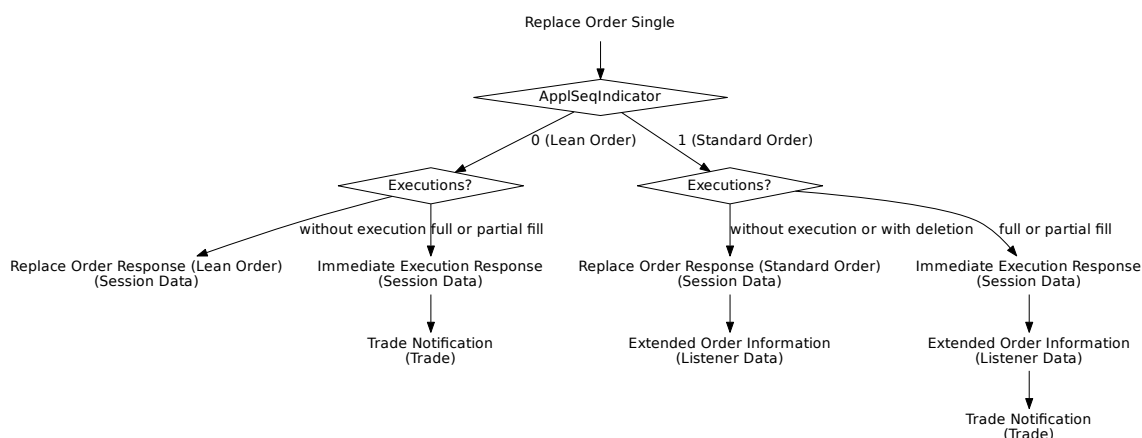
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|--|---|----------------|---|---------------|----|--------------------------|----|------------------------|----|--------------------|
| 54 | Side | Y | 1 | 146 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 147 | char | Conveys the current status of an order. <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 | 148 | char | The reason why this message was generated. <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 | | | | | | | | | | | | | | | | | | | |
| 1796 | OrderEventType | N | 1 | 149 | unsigned int | Type of an order event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Final order status after locked stock - Pending requests discarded</td> </tr> </tbody> </table> | Value | Description | 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | | | | | | | | | |
| 574 | MatchType | Y | 1 | 150 | unsigned int | The point in the matching process at which this trade was matched. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table> | Value | Description | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order | 12 | Auto match at midpoint | 14 | Continuous Auction |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 4 | Auto-match incoming order | | | | | | | | | | | | | | | | | | | |
| 5 | Cross Auction | | | | | | | | | | | | | | | | | | | |
| 7 | Call Auction | | | | | | | | | | | | | | | | | | | |
| 11 | Auto match resting order | | | | | | | | | | | | | | | | | | | |
| 12 | Auto match at midpoint | | | | | | | | | | | | | | | | | | | |
| 14 | Continuous Auction | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 151 | 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 | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-----------------|--|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--|---|----------------------|---|---------------------|---|------------------------|
| 2523 | CrossedIndicator | Y | 1 | 152 | unsigned int | Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 153 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | | | | | |
| 1362 | NoFills | Y | 1 | 173 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 174 | Counter | Number of order events | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 175 | Fixed String | not used | | | | | | | | | | | | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | | | | | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 176 | PriceType | Price of Fill. | | | | | | | | | | | | |
| 1365 | >FillQty | Y | 8 | 184 | Qty | Quantity of Fill. | | | | | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 192 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | | | | | |
| 1363 | >FillExecID | Y | 4 | 196 | signed int | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | |
| 1443 | >FillLiquidityInd | N | 1 | 200 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 201 | Fixed String | not used | | | | | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0-100, Record counter: NoOrderEvents | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|-------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 461 1409 546"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event |
| Value | Description | | | | | | | | | |
| 100 | SMP event | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | |

6.9 Replace Order Single

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancelReplaceRequest, MsgType = G) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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. |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------------|-------|-----|-----|---------------|---|
| 44 | Price | N | 8 | 56 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 38 | OrderQty | Y | 8 | 64 | Qty | Total Order Quantity. |
| 1138 | DisplayQty | N | 8 | 72 | Qty | Display quantity for iceberg orders |
| 1085 | DisplayLowQty | N | 8 | 80 | Qty | Minimum display quantity - used by iceberg orders with random refill |
| 1086 | DisplayHighQty | N | 8 | 88 | Qty | Maximum display quantity - used by iceberg orders with random refill |
| 99 | StopPx | N | 8 | 96 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 25125 | VolumeDiscoveryPrice | N | 8 | 104 | PriceType | Price limit a Volume Discovery Order can be executed at the midpoint |
| 25109 | PegOffsetValueAbs | N | 8 | 112 | PriceType | Offset for the stop limit price of a trailing stop order (as absolute value). |
| 25110 | PegOffsetValuePct | N | 8 | 120 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage). |
| 20003 | PartyIDClientID | N | 8 | 128 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 136 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 144 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------|---|-------------------|---|------|---|------------|
| 432 | ExpireDate | N | 4 | 152 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 156 | signed int | Product identifier. | | | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 160 | unsigned int | Self Match Prevention ID. | | | | | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 164 | unsigned int | Session ID. | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 168 | 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 | 169 | 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 | 170 | unsigned int | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 171 | 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>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 172 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---|---|---|---|--------------------------|---|---|
| 25127 | ValueCheckType-Quantity | Y | 1 | 173 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 174 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 175 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 5 | Good Till Crossing (GTX) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | | | |
| 5 | Good Till Crossing (GTX) | | | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 18 | Execlnst | Y | 1 | 176 | unsigned int | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | | | | | |

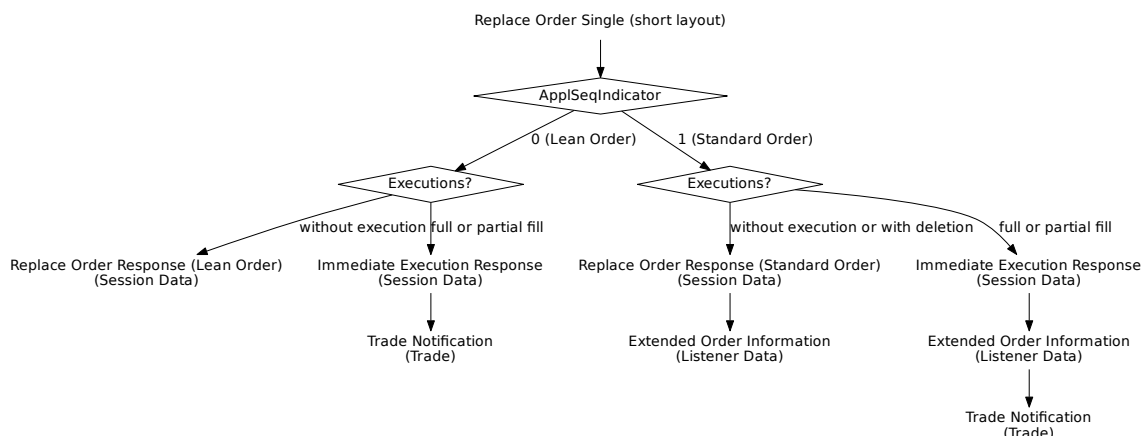
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|--|---|----------------------------|---|------------------|---|--------------------|-----|-----------------|
| 625 | TradingSessionSubID | N | 1 | 177 | unsigned int | <p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 6 | Intraday Auction | 8 | Any auction | 105 | Special auction |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | | | |
| 6 | Intraday Auction | | | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | | | |
| 105 | Special auction | | | | | | | | | | | | | | | | | |
| 28749 | StopPxIndicator | N | 1 | 178 | unsigned int | <p>The StopPxIndicator applies to trailing stop orders only. Because of continuous updates of the trailing stopPx on the T7 matching engine, some users may decide to keep the T7 generated T7 stop price and thus do not want to explicitly overwrite the stopPx as part of the replace order message. This can be achieved setting the stopPxIndicator to do not overwrite.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not overwrite</td> </tr> <tr> <td>1</td> <td>Overwrite</td> </tr> </tbody> </table> | Value | Description | 0 | Do not overwrite | 1 | Overwrite | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not overwrite | | | | | | | | | | | | | | | | | |
| 1 | Overwrite | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 179 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 180 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|-------------------------|----|---|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 181 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | N | 1 | 182 | unsigned int | <p>Derivatives Markets: Required, Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 28743 | OwnershipIndicator | Y | 1 | 183 | 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) | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 184 | Fixed String | <p>Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 189 | Fixed String | <p>Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 195 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|---|
| 25008 | FreeText2 | N | 12 | 207 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25107 | FreeText4 | N | 16 | 219 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 30011 | FIXCOrdID | N | 20 | 235 | Fixed String | User defined client order ID Valid characters: \x20-\x7E |
| 39000 | Pad1 | U | 1 | 255 | Fixed String | not used |

6.10 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 (OrderCancelReplaceRequest, MsgType = G) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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. |
| 41 | OrigClOrdID | Y | 8 | 32 | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order. |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. |
| 44 | Price | Y | 8 | 48 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------|---|-----------|
| 38 | OrderQty | Y | 8 | 56 | Qty | Total Order Quantity. | | | | | | |
| 20003 | PartyIDClientID | N | 8 | 64 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 72 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 80 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 88 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 92 | unsigned int | Identifies an enrichment rule | | | | | | |
| 54 | Side | Y | 1 | 94 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 95 | 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>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory |
| Value | Description | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|--|---|---------------------------|---|--------------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 96 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 97 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 98 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 59 | TimelnForce | Y | 1 | 99 | unsigned int | Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | Y | 1 | 100 | 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 | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|--|----|--------------------------------------|---|---|---|---|
| 18 | ExecInst | Y | 1 | 101 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 102 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 103 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 104 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 105 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 524 1412 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 106 | Fixed String | not used | | | | | | |

6.11 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | | |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Not set if the submitting session is not the owner of the replaced order. | | | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------|---|------------------|---|-----------------|---|-----------|---|-----------|---|-----------------|
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | | | | | | | | | | | |
| 11 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 96 | signed int | Instrument identifier. | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 104 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | |
| 99 | StopPx | N | 8 | 112 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 120 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 128 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 136 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | |
| 1138 | DisplayQty | N | 8 | 144 | Qty | Display quantity for iceberg orders | | | | | | | | | | | | | | |
| 21008 | TrdRegTSTime-Priority | Y | 8 | 152 | UTCTimestamp | Priority timestamp. | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 160 | unsigned int | System order version number. | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 164 | 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> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended | E | Pending Replace |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 165 | 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>E</td> <td>Pending Replace</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 5 | Replaced | E | Pending Replace | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-----------------|--|-------|-----|-----|--------------|---|-------|-------------|-----|---|-----|--|-----|-------------------|-----|-------------------------------|-----|--------------------|-----|-------------------------------|-----|----------------|
| 378 | ExecRestatement-Reason | Y | 2 | 166 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> <tr> <td>139</td> <td>Pending modify</td> </tr> </tbody> </table> | Value | Description | 102 | Order modify accepted | 105 | IOC Order accepted | 181 | Ownership Changed | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC | 139 | Pending modify |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | | | | | |
| 139 | Pending modify | | | | | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 168 | 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) | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 169 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 170 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 171 | Counter | Number of order events | | | | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 172 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0 - 100, Record counter: NoOrderEvents | | | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 176 | PriceType | Price level for the order event. | | | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 184 | Qty | Quantity for the order event. | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|
| 30060 | >OrderEventMatchID | Y | 4 | 192 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | |
| 1798 | >OrderEventReason | Y | 1 | 196 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 539 1409 629"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event |
| Value | Description | | | | | | | | | |
| 100 | SMP event | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 197 | Fixed String | not used | | | | |

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

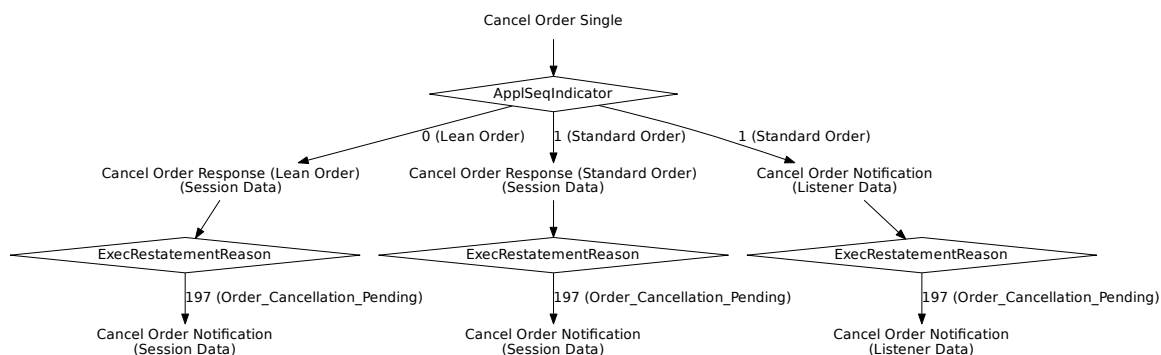
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------|---|------------------|---|-----------------|---|-----------|---|-----------|---|-----------------|
| 17 | ExecID | Y | 8 | 88 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | |
| 99 | StopPx | N | 8 | 96 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | | | | | | | | | | | |
| 151 | LeavesQty | Y | 8 | 104 | Qty | Remaining quantity of an order. | | | | | | | | | | | | | | |
| 14 | CumQty | Y | 8 | 112 | Qty | Cumulated executed quantity of an order. | | | | | | | | | | | | | | |
| 84 | CxlQty | Y | 8 | 120 | Qty | Total quantity cancelled for this order. | | | | | | | | | | | | | | |
| 1138 | DisplayQty | N | 8 | 128 | Qty | Display quantity for iceberg orders | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 136 | unsigned int | System order version number. | | | | | | | | | | | | | | |
| 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> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended | E | Pending Replace |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | |
| 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>E</td> <td>Pending Replace</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 5 | Replaced | E | Pending Replace | L | Triggered | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-----------------|--|-------|-----|-----|--------------|---|-------|-------------|-----|---|-----|--|-----|-------------------|-----|-------------------------------|-----|--------------------|-----|-------------------------------|-----|----------------|
| 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> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> <tr> <td>139</td> <td>Pending modify</td> </tr> </tbody> </table> | Value | Description | 102 | Order modify accepted | 105 | IOC Order accepted | 181 | Ownership Changed | 212 | Book or Cancel Order accepted | 107 | FOK Order accepted | 114 | Order has been changed to IOC | 139 | Pending modify |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 102 | Order modify accepted | | | | | | | | | | | | | | | | | | | | | |
| 105 | IOC Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 181 | Ownership Changed | | | | | | | | | | | | | | | | | | | | | |
| 212 | Book or Cancel Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 107 | FOK Order accepted | | | | | | | | | | | | | | | | | | | | | |
| 114 | Order has been changed to IOC | | | | | | | | | | | | | | | | | | | | | |
| 139 | Pending modify | | | | | | | | | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | 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) | | | | | | | | | | | | | | | | | | | | | |
| 1823 | Triggered | Y | 1 | 145 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 146 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 147 | Counter | Number of order events | | | | | | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 148 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0 - 100, Record counter: NoOrderEvents | | | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 152 | PriceType | Price level for the order event. | | | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 160 | Qty | Quantity for the order event. | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------|
| 30060 | >OrderEventMatchID | Y | 4 | 168 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | |
| 1798 | >OrderEventReason | Y | 1 | 172 | unsigned int | Action that caused the event to occur. <table border="1" data-bbox="991 539 1412 629"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event |
| Value | Description | | | | | | | | | |
| 100 | SMP event | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 173 | Fixed String | not used | | | | |

6.13 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 (OrderCancelRequest, MsgType = F) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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. |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|--|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 56 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 76 | unsigned int | Session ID that entered the order. | | | | | | |
| 1724 | OrderOrigination | N | 1 | 80 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="991 1205 1412 1328"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 81 | unsigned int | Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1648 1412 1771"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 82 | unsigned int | Derivatives Markets: Required. Cash Markets: ExecutingTraderQualifier can be omitted only if specialist sub- mits transaction On-Behalf of another business unit <table border="1" data-bbox="991 595 1409 725"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 83 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 103 | Fixed String | Only in case of Specialist entering or- der for another business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 108 | Fixed String | Only in case of Specialist entering or- der for another business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39060 | Pad6 | U | 6 | 114 | Fixed String | not used | | | | | | |

6.14 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><ResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 5948 | PartitionID | Y | 2 | 52 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 55 | data | Not set if the submitting session is not the owner of the cancelled order. | | | | |
| 893 | LastFragment | Y | 1 | 71 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 37 | OrderID | Y | 8 | 72 | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order. | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|-----|-----------------------|-----|--|-----|--|
| 11 | CIOrdID | N | 8 | 80 | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. | | | | | | | | |
| 41 | OrigCIOrdID | N | 8 | 88 | unsigned int | CIOrdID (11) of the last successfully processed task (request) referring to the specific order. | | | | | | | | |
| 48 | SecurityID | Y | 8 | 96 | signed int | Instrument identifier. | | | | | | | | |
| 17 | ExecID | Y | 8 | 104 | UTCTimestamp | Transaction timestamp. | | | | | | | | |
| 14 | CumQty | Y | 8 | 112 | Qty | Cumulated executed quantity of an order. | | | | | | | | |
| 84 | CxlQty | Y | 8 | 120 | Qty | Total quantity cancelled for this order. | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 128 | unsigned int | System order version number. | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 132 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (i.e. result of Order Cancel Request) | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 133 | char | The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 134 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion | 199 | Pending order cancellation processed (end of FREEZE state) |
| Value | Description | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | |
| 199 | Pending order cancellation processed (end of FREEZE state) | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|----------------------------|-------|-----|-----|--------------|-------------------------------------|-------------------------|
| 25159 | TransactionDelay-Indicator | Y | 1 | 136 | unsigned int | Indicator for a delayed transaction | |
| | | | | | | Value | Description |
| | | | | | | 0 | Transaction not delayed |
| | | | | | | 1 | Transaction delayed |
| 39070 | Pad7 | U | 7 | 137 | Fixed String | not used | |

6.15 Cancel Order Response (Lean Order)

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------|-----|--|---|-----------|
| 14 | CumQty | Y | 8 | 96 | Qty | Cumulated executed quantity of an order. | | | | | | | | |
| 84 | CxlQty | Y | 8 | 104 | Qty | Total quantity cancelled for this order. | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 112 | unsigned int | System order version number. | | | | | | | | |
| 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>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 | 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>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) | | |
| Value | Description | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 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>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion | | |
| Value | Description | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | |
| 25159 | TransactionDelay-Indicator | Y | 1 | 120 | unsigned int | Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table> | Value | Description | 0 | Transaction not delayed | 1 | Transaction delayed | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Transaction not delayed | | | | | | | | | | | | | |
| 1 | Transaction delayed | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 121 | Fixed String | not used | | | | | | | | |

6.16 Cancel Order Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|----|-----------------|
| <MessageHeaderOut> | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <RBCHheaderME> | | | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 28727 | AppSubID | 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 | AppMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | | | |
| 1180 | AppIID | 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> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist 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 | | | | | | | | | | | | | |

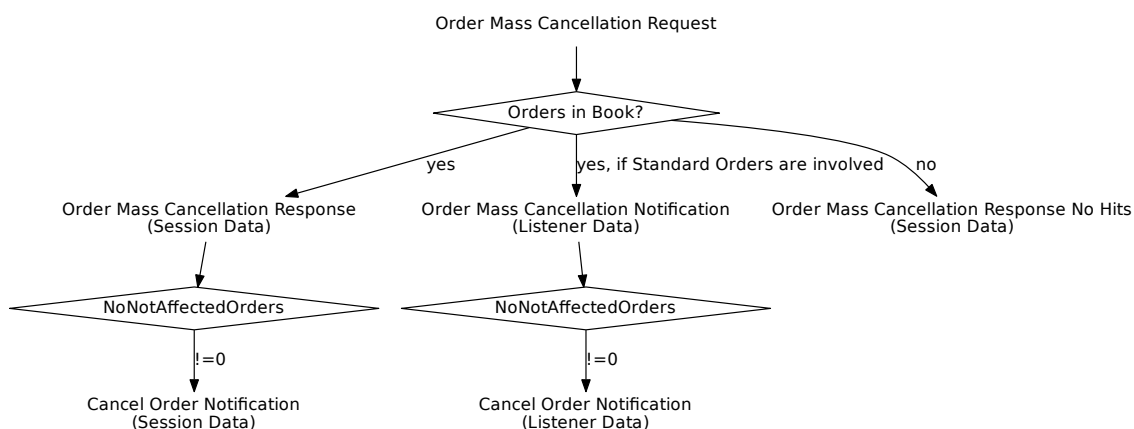
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------|----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | |
| <i><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. | | | | |
| 14 | CumQty | Y | 8 | 104 | Qty | Cumulated executed quantity of an order. | | | | |
| 84 | CxlQty | Y | 8 | 112 | Qty | Total quantity cancelled for this order. | | | | |
| 117 | QuoteID | N | 8 | 120 | unsigned int | QuoteID from RFQ Request - Trading model CA-S only | | | | |
| 25108 | OrderIDSfx | Y | 4 | 128 | unsigned int | System order version number. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 132 | signed int | Product identifier. | | | | |
| 20036 | PartyIDEntering- Trader | N | 4 | 136 | unsigned int | Entering User ID. | | | | |
| 20055 | PartyIDSessionID | N | 4 | 140 | unsigned int | Session ID. | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|-----------------------|-----|--|-----|------------------------|-----|--|---|------------------|-----|-----------------------|---|-----------------|-----|------------------|-----|------------------|-----|--------------------------|-----|-----------------|-----|---------------------------|-----|------------------------|-----|------------------|-----|------------------|-----|--------------|-----|------------------|
| 378 | ExecRestatement-Reason | Y | 2 | 144 | 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>122</td> <td>Instrument State Change</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> <tr> <td>0</td> <td>Corporate Action</td> </tr> <tr> <td>146</td> <td>End of Day processing</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> <tr> <td>261</td> <td>Panic Cancel</td> </tr> <tr> <td>316</td> <td>QRS Order Expiry</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 122 | Instrument State Change | 197 | Pending order deletion | 199 | Pending order cancellation processed (end of FREEZE state) | 0 | Corporate Action | 146 | End of Day processing | 8 | Exchange option | 292 | Dividend Payment | 294 | Last Trading Day | 295 | Trading Parameter Change | 296 | Currency Change | 297 | Product Assignment Change | 298 | Reference Price Change | 148 | Order expiration | 300 | Tick Rule Change | 261 | Panic Cancel | 316 | QRS Order Expiry |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 103 | Order delete accepted | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 122 | Instrument State Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 197 | Pending order deletion | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 199 | Pending order cancellation processed (end of FREEZE state) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Corporate Action | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 146 | End of Day processing | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Exchange option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 292 | Dividend Payment | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 294 | Last Trading Day | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 295 | Trading Parameter Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 296 | Currency Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 297 | Product Assignment Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 298 | Reference Price Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 148 | Order expiration | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 300 | Tick Rule Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 261 | Panic Cancel | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 316 | QRS Order Expiry | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 146 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 147 | char | Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (i.e. result of Order Cancel Request) | 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Pending Cancel (i.e. result of Order Cancel Request) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|--|---|--|
| 150 | ExecType | Y | 1 | 148 | char | The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table> | Value | Description | 4 | Cancelled | 6 | Pending Cancel (e.g. result of Order Cancel Request) |
| Value | Description | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | |
| 6 | Pending Cancel (e.g. result of Order Cancel Request) | | | | | | | | | | | |
| 54 | Side | Y | 1 | 149 | 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 | | | | | | | | | | | |
| 1796 | OrderEventType | N | 1 | 150 | unsigned int | Type of an order event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Final order status after locked stock - Pending requests discarded</td> </tr> </tbody> </table> | Value | Description | 100 | Final order status after locked stock - Pending requests discarded | | |
| Value | Description | | | | | | | | | | | |
| 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | |
| 30011 | FIXCIClientID | N | 20 | 151 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 22007 | PartyEnteringFirm | N | 5 | 171 | Fixed String | The entering business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 176 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39020 | Pad2 | U | 2 | 182 | Fixed String | not used | | | | | | |

6.17 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 (Order-MassActionRequest, MsgType = CA) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | N | 8 | 24 | signed int | Instrument identifier. |
| 44 | Price | N | 8 | 32 | PriceType | Price boundary for deletion. |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 40 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---|--------------------------|-------|-----|-----|--------------|---|
| 1370 | NoNotAffectedOrders | Y | 2 | 80 | Counter | Number of NotAffectedOrders repeating group instances. |
| 534 | NoAffectedOrders | Y | 2 | 82 | Counter | Number of deleted persistent orders reported in the message |
| 28782 | NoAffectedOrder-Requests | Y | 2 | 84 | Counter | Number of affected order transactions |
| 39020 | Pad2 | U | 2 | 86 | Fixed String | not used |
| <i><NotAffectedOrdersGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedOrders |
| 1371 | >NotAffectedOrderID | Y | 8 | 88 | unsigned int | Exchange Order ID of an order whose cancellation is pending. |
| 1372 | >NotAffOrigCOrdID | N | 8 | 96 | unsigned int | Original Client Order ID of an order whose cancellation is pending. |
| <i><AffectedOrdGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoAffectedOrders |
| 535 | >AffectedOrderID | Y | 8 | 0 | unsigned int | Exchange Order ID of a persistent order affected by a mass cancel request. |
| 1824 | >AffectedOrigCOrd-ID | N | 8 | 8 | unsigned int | Original Client Order ID of a persistent order affected by a mass cancel request. |
| <i><AffectedOrderRequestsGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoAffectedOrderRequests |
| 28783 | >AffectedOrder-RequestID | Y | 4 | 0 | unsigned int | ETI message sequence number affected by the transaction |
| 39040 | >Pad4 | U | 4 | 4 | Fixed String | not used |

6.19 Order Mass Cancellation Response No Hits

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|--------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10124 (Order-MassActionReport, MsgType = BZ) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1467 1409 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 | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

6.20 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 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | 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 | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-----------------------------|--|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|---------------------|---|-----------|---|------------------------|---|-------------------------|---|-----------------------|-----|--------------------------|-----|----------------------|-----|----------------------|-----|--|
| 39070 | 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 | Only set for mass cancellations on instrument (SecurityID) level. | | | | | | | | | | | | | | | | | | | | | | |
| 44 | Price | N | 8 | 80 | PriceType | Price boundary for deletion. | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | |
| 20655 | TargetPartyIDSession-ID | Y | 4 | 92 | unsigned int | Session ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20612 | TargetParty-IDExecutingTrader | N | 4 | 96 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 100 | unsigned int | Entering User ID. | | | | | | | | | | | | | | | | | | | | | | |
| 1370 | NoNotAffectedOrders | Y | 2 | 104 | Counter | Number of NotAffectedOrders repeating group instances. | | | | | | | | | | | | | | | | | | | | | | |
| 534 | NoAffectedOrders | Y | 2 | 106 | Counter | Number of deleted persistent orders reported in the message | | | | | | | | | | | | | | | | | | | | | | |
| 28782 | NoAffectedOrder-Requests | Y | 2 | 108 | Counter | Number of affected order transactions | | | | | | | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 110 | unsigned int | Entering Entity ID. <table border="1" data-bbox="991 1196 1409 1323"> <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 | 111 | unsigned int | Reason for mass cancellation. <table border="1" data-bbox="991 1400 1409 1901"> <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>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>115</td> <td>Instrument Knock Out</td> </tr> <tr> <td>118</td> <td>Instrument Knock Out has been reverted</td> </tr> </tbody> </table> | Value | Description | 0 | No special reason | 1 | Trading was stopped | 2 | Emergency | 6 | Session loss or logout | 7 | Duplicate Session Login | 8 | Clearing Risk Control | 100 | Internal connection loss | 107 | Instrument Suspended | 115 | Instrument Knock Out | 118 | Instrument Knock Out has been reverted |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No special reason | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trading was stopped | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Emergency | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Session loss or logout | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Duplicate Session Login | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Clearing Risk Control | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Internal connection loss | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Instrument Suspended | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 115 | Instrument Knock Out | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 118 | Instrument Knock Out has been reverted | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------------|---|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--------------------------------------|
| 18 | ExecInst | Y | 1 | 112 | 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 | 113 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 114 | Fixed String | not used | | | | | | |
| <NotAffectedOrdersGrp> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedOrders | | | | | | |
| 1371 | >NotAffectedOrderID | Y | 8 | 120 | unsigned int | Exchange Order ID of an order whose cancellation is pending. | | | | | | |
| 1372 | >NotAffOrigCOrdID | N | 8 | 128 | unsigned int | Original Client Order ID of an order whose cancellation is pending. | | | | | | |
| <AffectedOrdGrp> | | | | | | Cardinality: 0-500, Record counter: NoAffectedOrders | | | | | | |
| 535 | >AffectedOrderID | Y | 8 | 0 | unsigned int | Exchange Order ID of a persistent order affected by a mass cancel request. | | | | | | |
| 1824 | >AffectedOrigCOrdID | N | 8 | 8 | unsigned int | Original Client Order ID of a persistent order affected by a mass cancel request. | | | | | | |
| <AffectedOrderRequestsGrp> | | | | | | Cardinality: 0-500, Record counter: NoAffectedOrderRequests | | | | | | |
| 28783 | >AffectedOrderRequestID | Y | 4 | 0 | unsigned int | ETI message sequence number affected by the transaction | | | | | | |
| 39040 | >Pad4 | U | 4 | 4 | Fixed String | not used | | | | | | |

6.21 Trailing Stop Order Update Notification

This message informs about an updated StopPx.

| 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: 10127 (ExecutionReport, MsgType = 8) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 28727 | AppSubID | 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 | AppMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | | | |
| 1180 | AppIID | N | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1412 1646"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | |
| 1352 | AppResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1727 1412 1854"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------|------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | |
| <i><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. | | | | |
| 99 | StopPx | Y | 8 | 104 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | |
| 38 | OrderQty | Y | 8 | 112 | Qty | Total Order Quantity. | | | | |
| 25108 | OrderIDSfx | Y | 4 | 120 | unsigned int | System order version number. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 124 | signed int | Product identifier. | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 128 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>213</td> <td>Trailing Stop Updated</td> </tr> </table> | Value | Description | 213 | Trailing Stop Updated |
| Value | Description | | | | | | | | | |
| 213 | Trailing Stop Updated | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 130 | char | Conveys the current status of an order. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>New</td> </tr> </table> | Value | Description | 0 | New |
| Value | Description | | | | | | | | | |
| 0 | New | | | | | | | | | |
| 150 | ExecType | Y | 1 | 131 | char | The reason why this message was generated. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>D</td> <td>Restated</td> </tr> </table> | Value | Description | D | Restated |
| Value | Description | | | | | | | | | |
| D | Restated | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| 54 | Side | Y | 1 | 132 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 133 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | |
| 39070 | Pad7 | U | 7 | 153 | Fixed String | not used | | | | | | |

6.22 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Only set for Listener Data. | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1431 1409 1561"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1641 1409 1771"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <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 | TrdRegTSPriority | Y | 8 | 112 | UTCTimestamp | Priority timestamp. | | | | | | |
| 44 | Price | N | 8 | 120 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | | | |
| 151 | LeavesQty | Y | 8 | 128 | Qty | Remaining quantity of an order. | | | | | | |
| 14 | CumQty | Y | 8 | 136 | Qty | Cumulated executed quantity of an order. | | | | | | |
| 84 | CxlQty | Y | 8 | 144 | Qty | Total quantity cancelled for this order. | | | | | | |
| 38 | OrderQty | Y | 8 | 152 | Qty | Total Order Quantity. | | | | | | |
| 1138 | DisplayQty | N | 8 | 160 | Qty | Display quantity for iceberg orders | | | | | | |
| 1085 | DisplayLowQty | N | 8 | 168 | Qty | Minimum display quantity - used by iceberg orders with random refill | | | | | | |
| 1086 | DisplayHighQty | N | 8 | 176 | Qty | Maximum display quantity - used by iceberg orders with random refill | | | | | | |
| 99 | StopPx | N | 8 | 184 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | | | |
| 25125 | VolumeDiscoveryPrice | N | 8 | 192 | PriceType | Price limit a Volume Discovery Order can be executed at the midpoint | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|---------------|--|-------|-------------|---|-------------|---|--------------------|---|--------|---|-----------|---|-----------|---|-------------|---|-----------------|
| 25109 | PegOffsetValueAbs | N | 8 | 200 | PriceType | Offset for the stop limit price of a trailing stop order (as absolute value). | | | | | | | | | | | | | | | | |
| 25110 | PegOffsetValuePct | N | 8 | 208 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage). | | | | | | | | | | | | | | | | |
| 117 | QuoteID | N | 8 | 216 | unsigned int | QuoteID from RFQ Request - Trading model CA-S only | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 224 | signed int | Product identifier. | | | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 228 | unsigned int | System order version number. | | | | | | | | | | | | | | | | |
| 432 | ExpireDate | N | 4 | 232 | LocalMktDate | Date of order expiry. Required if TimelnForce (59) = 6. | | | | | | | | | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 236 | unsigned int | Self Match Prevention ID. | | | | | | | | | | | | | | | | |
| 20059 | PartyIDExecutingUnit | N | 4 | 240 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 244 | unsigned int | Session ID. | | | | | | | | | | | | | | | | |
| 20012 | PartyIDExecuting-Trader | N | 4 | 248 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 252 | unsigned int | Entering User ID. | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 256 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. Valid values are listed after this table. | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 258 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | |
| 39 | OrdStatus | Y | 1 | 259 | 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> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 1 | Partially filled | 2 | Filled | 4 | Cancelled | 9 | Suspended | A | Pending New | E | Pending Replace |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | |
| 1 | Partially filled | | | | | | | | | | | | | | | | | | | | | |
| 2 | Filled | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|-----|--|---|---------------|---|--------------|----|--------------------------|----|------------------------|----|--------------------|---|-------|---|-------------|---|-----------------|
| 150 | ExecType | Y | 1 | 260 | 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> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>E</td> <td>Pending Replace</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Cancelled | 5 | Replaced | 9 | Suspended | D | Restated | L | Triggered | F | Trade | A | Pending New | E | Pending Replace |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | New | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Replaced | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| D | Restated | | | | | | | | | | | | | | | | | | | | | | | | | |
| L | Triggered | | | | | | | | | | | | | | | | | | | | | | | | | |
| F | Trade | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Pending New | | | | | | | | | | | | | | | | | | | | | | | | | |
| E | Pending Replace | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1796 | OrderEventType | N | 1 | 261 | unsigned int | <p>Type of an order event.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Final order status after locked stock - Pending requests discarded</td> </tr> </tbody> </table> | Value | Description | 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Final order status after locked stock - Pending requests discarded | | | | | | | | | | | | | | | | | | | | | | | | | |
| 574 | MatchType | N | 1 | 262 | unsigned int | <p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table> | Value | Description | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order | 12 | Auto match at midpoint | 14 | Continuous Auction | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Auto-match incoming order | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Cross Auction | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Call Auction | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Auto match resting order | | | | | | | | | | | | | | | | | | | | | | | | | |
| 12 | Auto match at midpoint | | | | | | | | | | | | | | | | | | | | | | | | | |
| 14 | Continuous Auction | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 263 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 264 | unsigned int | <p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|--|---|---|---|---|---|--------------------------|---|---|
| 1815 | TradingCapacity | Y | 1 | 265 | 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>3</td> <td>Issuer/Liquidity Provider</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 3 | Issuer/Liquidity Provider | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | | | |
| 3 | Issuer/Liquidity Provider | | | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | | | |
| 59 | TimelnForce | N | 1 | 266 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 5 | Good Till Crossing (GTX) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | | | |
| 5 | Good Till Crossing (GTX) | | | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 18 | Execlnst | N | 1 | 267 | unsigned int | <p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | | | |
| 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------------|---|----------------------------|---|------------------|---|-------------|-----|-----------------|
| 625 | TradingSessionSubID | N | 1 | 268 | 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>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 6 | Intraday Auction | 8 | Any auction | 105 | Special auction |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | | | |
| 6 | Intraday Auction | | | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | | | |
| 105 | Special auction | | | | | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | N | 1 | 269 | 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 | | | | | | | | | | | | | | | | | |
| 22007 | PartyEnteringFirm | N | 5 | 270 | Fixed String | The entering business unit Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 275 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 281 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 286 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 292 | Fixed String | First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | |
| 25008 | FreeText2 | N | 12 | 304 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | |
| 25107 | FreeText4 | N | 16 | 316 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|------------|--|-------|-----|-----|--------------|---|-------|-------------|---|---|---|--|---|---------------|
| 30011 | FIXCOrdID | N | 20 | 332 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | |
| 1362 | NoFills | Y | 1 | 352 | Counter | Specifies the number of partial fills included in this Execution Report. | | | | | | | | |
| 28790 | NoOrderEvents | Y | 1 | 353 | Counter | Number of order events | | | | | | | | |
| 1823 | Triggered | Y | 1 | 354 | unsigned int | Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table> | Value | Description | 0 | Not Triggered | 1 | Triggered Stop | 2 | Triggered OCO |
| Value | Description | | | | | | | | | | | | | |
| 0 | Not Triggered | | | | | | | | | | | | | |
| 1 | Triggered Stop | | | | | | | | | | | | | |
| 2 | Triggered OCO | | | | | | | | | | | | | |
| 2523 | CrossedIndicator | Y | 1 | 355 | unsigned int | Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table> | Value | Description | 0 | No crossing (Order not subject to crossing) | 1 | Cross rejected (Order subject to crossing and match prevented) | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No crossing (Order not subject to crossing) | | | | | | | | | | | | | |
| 1 | Cross rejected (Order subject to crossing and match prevented) | | | | | | | | | | | | | |
| 30625 | TradeAtCloseOptIn | N | 1 | 356 | unsigned int | Eligibility of an order to participate in trade-at-close phase <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 357 | Fixed String | not used | | | | | | | | |
| <FillsGrp> | | | | | | Cardinality: 0-100, Record counter: NoFills | | | | | | | | |
| 1364 | >FillPx | Y | 8 | 360 | PriceType | Price of Fill. | | | | | | | | |
| 1365 | >FillQty | N | 8 | 368 | Qty | Quantity of Fill. | | | | | | | | |
| 28708 | >FillMatchID | Y | 4 | 376 | 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 | 380 | signed int | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-----------------|------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-----------------|---|-------------------|---|---------|---|----------------------|---|---------------------|---|------------------------|
| 1443 | >FillLiquidityInd | N | 1 | 384 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | | | |
| 5 | Triggered Stop Order | | | | | | | | | | | | | | | | | | | |
| 6 | Triggered OCO Order | | | | | | | | | | | | | | | | | | | |
| 7 | Triggered Market Order | | | | | | | | | | | | | | | | | | | |
| 39070 | >Pad7 | U | 7 | 385 | Fixed String | not used | | | | | | | | | | | | | | |
| <OrderEventGrp> | | | | | | Cardinality: 0-100, Record counter: NoOrderEvents | | | | | | | | | | | | | | |
| 1799 | >OrderEventPx | Y | 8 | 0 | PriceType | Price level for the order event. | | | | | | | | | | | | | | |
| 1800 | >OrderEventQty | Y | 8 | 8 | Qty | Quantity for the order event. | | | | | | | | | | | | | | |
| 30060 | >OrderEventMatchID | Y | 4 | 16 | unsigned int | Unique identifier for each price level (match step) of an order event. | | | | | | | | | | | | | | |
| 1798 | >OrderEventReason | Y | 1 | 20 | unsigned int | Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table> | Value | Description | 100 | SMP event | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 100 | SMP event | | | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 21 | Fixed String | not used | | | | | | | | | | | | | | |

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

| Valid Value | Description |
|-------------|--|
| 1 | Order book restatement |
| 101 | Order add accepted |
| 102 | Order modify accepted |
| 103 | Order delete accepted |
| 105 | IOC Order accepted |
| 107 | FOK Order accepted |
| 122 | Instrument State Change |
| 138 | Pending New |
| 139 | Pending modify |
| 141 | Pending new order processed (end of FREEZE state) |
| 142 | Pending modified order processed (end of FREEZE state) |
| 148 | Order expiration |
| 108 | Book Order executed |
| 149 | Closing Auction Order has been activated |

| | |
|-----|--|
| 150 | Closing Auction Order has been inactivated |
| 151 | Opening Auction Order has been activated |
| 152 | Opening Auction Order has been inactivated |
| 153 | Any Auction Order has been activated |
| 154 | Any Auction Order has been inactivated |
| 159 | Intraday Auction Order has been activated |
| 160 | Intraday Auction Order has been inactivated |
| 164 | One-cancels-the-other Order has been triggered |
| 172 | Stop Order has been triggered |
| 212 | Book or Cancel Order accepted |
| 197 | Pending order deletion |
| 199 | Pending order cancellation processed (end of FREEZE state) |
| 181 | Ownership Changed |
| 155 | Order refreshed |
| 114 | Order has been changed to IOC |

6.23 Extended Deletion Report

This message informs about either over night deletion of orders or order deletions during intra day failover of matching engine (providing the deletion reason).

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|--------------------|-----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|---------------|----|-----------------|
| <MessageHeaderOut> | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10128 (ExecutionReport, MsgType = 8) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <RBCHeaderME> | | | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1514 1412 1686"> <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> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1767 1412 1895"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | |
| <i><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. | | | | |
| 44 | Price | N | 8 | 112 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). | | | | |
| 151 | LeavesQty | Y | 8 | 120 | Qty | Remaining quantity of an order. | | | | |
| 14 | CumQty | Y | 8 | 128 | Qty | Cumulated executed quantity of an order. | | | | |
| 84 | CxlQty | Y | 8 | 136 | Qty | Total quantity cancelled for this order. | | | | |
| 38 | OrderQty | Y | 8 | 144 | Qty | Total Order Quantity. | | | | |
| 1138 | DisplayQty | N | 8 | 152 | Qty | Display quantity for iceberg orders | | | | |
| 1085 | DisplayLowQty | N | 8 | 160 | Qty | Minimum display quantity - used by iceberg orders with random refill | | | | |
| 1086 | DisplayHighQty | N | 8 | 168 | Qty | Maximum display quantity - used by iceberg orders with random refill | | | | |
| 99 | StopPx | N | 8 | 176 | PriceType | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. | | | | |
| 25125 | VolumeDiscoveryPrice | N | 8 | 184 | PriceType | Price limit a Volume Discovery Order can be executed at the midpoint | | | | |
| 25109 | PegOffsetValueAbs | N | 8 | 192 | PriceType | Offset for the stop limit price of a trailing stop order (as absolute value). | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|---------------|---|-------|-------------|---|------------------|---|-----------------|-----|---|-----|---------------------|-----|-----------------------------|-----|--------------------------------|-----|--------------------|-----|-----------------------------------|-----|--------------------------|-----|------------------|-----|------------------|-----|--------------------------|-----|-----------------|-----|---------------------------|-----|------------------------|-----|------------------|-----|------------------|
| 25110 | PegOffsetValuePct | N | 8 | 200 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage). | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 117 | QuoteID | N | 8 | 208 | unsigned int | QuoteID from RFQ Request - Trading model CA-S only | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 216 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25108 | OrderIDSfx | Y | 4 | 220 | unsigned int | System order version number. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 432 | ExpireDate | N | 4 | 224 | LocalMktDate | Date of order expiry. Required if TimeInForce (59) = 6. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 228 | unsigned int | Self Match Prevention ID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20059 | PartyIDExecutingUnit | Y | 4 | 232 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20055 | PartyIDSessionID | Y | 4 | 236 | unsigned int | Session ID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20012 | PartyIDExecuting-Trader | Y | 4 | 240 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 244 | unsigned int | Entering User ID. | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 378 | ExecRestatement-Reason | Y | 2 | 248 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1137 1409 2011"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Corporate Action</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>237</td> <td>Order quantity exceeds maximum quantity</td> </tr> <tr> <td>238</td> <td>Invalid limit price</td> </tr> <tr> <td>241</td> <td>User does not exist anymore</td> </tr> <tr> <td>242</td> <td>Session does not exist anymore</td> </tr> <tr> <td>243</td> <td>Invalid stop price</td> </tr> <tr> <td>245</td> <td>Instrument does not exist anymore</td> </tr> <tr> <td>246</td> <td>Business Unit Risk Event</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> </tbody> </table> | Value | Description | 0 | Corporate Action | 8 | Exchange option | 237 | Order quantity exceeds maximum quantity | 238 | Invalid limit price | 241 | User does not exist anymore | 242 | Session does not exist anymore | 243 | Invalid stop price | 245 | Instrument does not exist anymore | 246 | Business Unit Risk Event | 292 | Dividend Payment | 294 | Last Trading Day | 295 | Trading Parameter Change | 296 | Currency Change | 297 | Product Assignment Change | 298 | Reference Price Change | 300 | Tick Rule Change | 148 | Order expiration |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Corporate Action | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Exchange option | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 237 | Order quantity exceeds maximum quantity | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 238 | Invalid limit price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 241 | User does not exist anymore | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 242 | Session does not exist anymore | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 243 | Invalid stop price | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 245 | Instrument does not exist anymore | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 246 | Business Unit Risk Event | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 292 | Dividend Payment | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 294 | Last Trading Day | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 295 | Trading Parameter Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 296 | Currency Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 297 | Product Assignment Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 298 | Reference Price Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 300 | Tick Rule Change | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 148 | Order expiration | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|-------------------------|---|--------------|---|--------------------|
| 39 | OrdStatus | Y | 1 | 250 | 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> </tbody> </table> | Value | Description | 4 | Cancelled | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| 150 | ExecType | Y | 1 | 251 | 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> </tbody> </table> | Value | Description | 4 | Cancelled | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 4 | Cancelled | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 252 | unsigned int | <p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 40 | OrdType | Y | 1 | 253 | unsigned int | <p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market | 2 | Limit | 3 | Stop | 4 | Stop Limit |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Market | | | | | | | | | | | | | | | |
| 2 | Limit | | | | | | | | | | | | | | | |
| 3 | Stop | | | | | | | | | | | | | | | |
| 4 | Stop Limit | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 254 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |

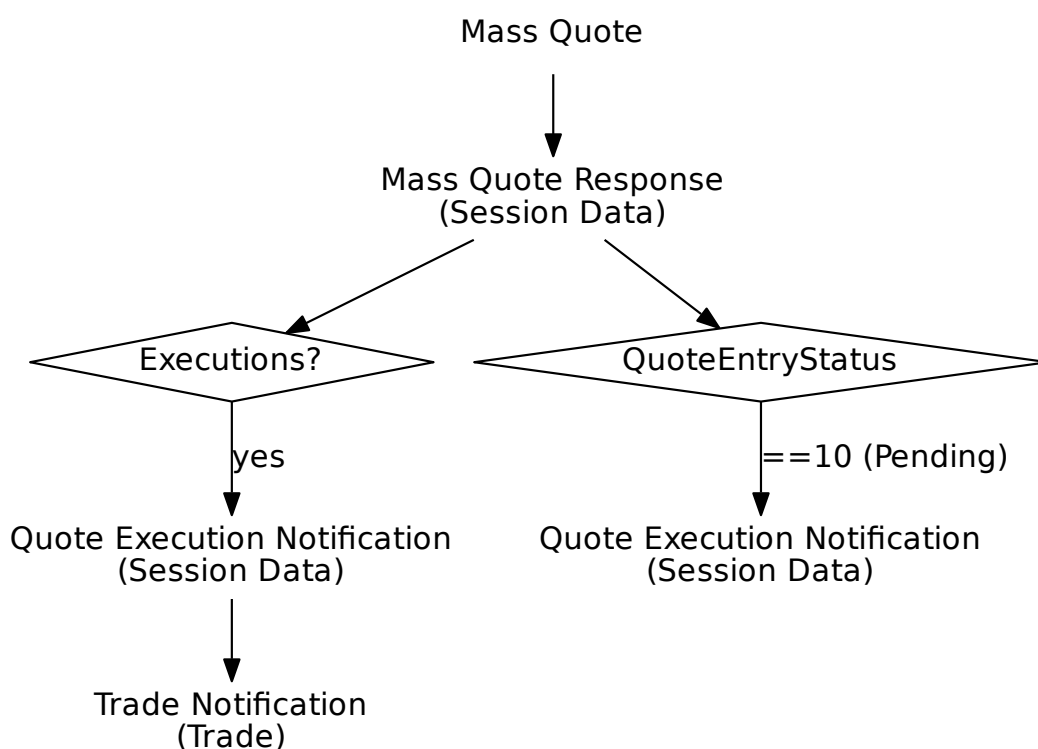
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------------|---|---|---|---------------------------|---|--------------------|-----|--------------------------|---|---|
| 59 | TimelnForce | N | 1 | 255 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD) | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 5 | Good Till Crossing (GTX) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Day (GFD) | | | | | | | | | | | | | | | | | | | |
| 1 | Good Till Cancelled (GTC) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 3 | Immediate or Cancel (IOC) | | | | | | | | | | | | | | | | | | | |
| 4 | Fill Or Kill (FOK) | | | | | | | | | | | | | | | | | | | |
| 5 | Good Till Crossing (GTX) | | | | | | | | | | | | | | | | | | | |
| 6 | Good Till Date (GTD) - Standard Orders only | | | | | | | | | | | | | | | | | | | |
| 18 | Execlnst | N | 1 | 256 | 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>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | |
| 5 | Persistent and Book or Cancel order (FIX value 'H 6') | | | | | | | | | | | | | | | | | | | |
| 625 | TradingSessionSubID | N | 1 | 257 | unsigned int | <p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 6 | Intraday Auction | 8 | Any auction | 105 | Special auction | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 2 | Opening or opening auction | | | | | | | | | | | | | | | | | | | |
| 4 | Closing or closing auction | | | | | | | | | | | | | | | | | | | |
| 6 | Intraday Auction | | | | | | | | | | | | | | | | | | | |
| 8 | Any auction | | | | | | | | | | | | | | | | | | | |
| 105 | Special auction | | | | | | | | | | | | | | | | | | | |
| 28703 | ApplSeqIndicator | N | 1 | 258 | unsigned int | <p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table> | Value | Description | 0 | No Recovery Required | 1 | Recovery Required | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | No Recovery Required | | | | | | | | | | | | | | | | | | | |
| 1 | Recovery Required | | | | | | | | | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 259 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------------|---|----------------|---|---------------|
| 25008 | FreeText2 | N | 12 | 271 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 25107 | FreeText4 | N | 16 | 283 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | | | |
| 22007 | PartyEnteringFirm | N | 5 | 299 | Fixed String | The entering business unit Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 304 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 310 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 315 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 30011 | FIXCOrdID | N | 20 | 321 | Fixed String | User defined client order ID Valid characters: \x20-\x7E | | | | | | | | |
| 1823 | Triggered | Y | 1 | 341 | 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 | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 342 | Fixed String | not used | | | | | | | | |

7 Quote Handling

7.1 Mass Quote

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------------------|--------------|-------|-----|-----|--------------|--|
| <MessageHeaderIn> | | | | | | |
| 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: 10405 (MassQuote, MsgType = i) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <RequestHeader> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|-----------|
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 117 | QuoteID | Y | 8 | 24 | unsigned int | Customer defined mass quote identifier. | | | | | | |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 32 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 40 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 52 | unsigned int | Self Match Prevention ID. | | | | | | |
| 25033 | EnrichmentRuleID | N | 2 | 56 | unsigned int | Identifies an enrichment rule | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 58 | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="991 1429 1409 1556"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory |
| Value | Description | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 59 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1" data-bbox="991 1680 1409 1807"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 60 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1" data-bbox="991 1944 1409 2072"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|--|
| 28723 | QuoteSizeType | Y | 1 | 61 | unsigned int | Identifies the quoting model. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Total Size (Quote Modification) |
| | | | | | | 2 | Open Size(Quote Entry) |
| 537 | QuoteType | Y | 1 | 62 | unsigned int | Quote Type | |
| | | | | | | Value | Description |
| | | | | | | 0 | Indicative |
| | | | | | | 1 | Tradeable |
| | | | | | | 101 | Tradeable(Matching) - for Continuous Auction trading models only |
| | | | | | | 102 | Tradeable(Price without turnover) - for Continuous Auction trading models only |
| | | | | | | 103 | Special Auction |
| 104 | PWT within Special Auction | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 63 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. | |
| | | | | | | Value | Description |
| | | | | | | 3 | Issuer/Liquidity Provider |
| | | | | | | 6 | Market Maker |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 64 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. | |
| | | | | | | Value | Description |
| | | | | | | 1 | Liquidity provision |
| | | | | | | 0 | No liquidity provision |
| 295 | NoQuoteEntries | Y | 1 | 65 | Counter | The number of quote entries for a Mass Quote. | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 66 | unsigned int | Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 67 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39040 | Pad4 | U | 4 | 68 | Fixed String | not used | | | | | | |
| <QuoteEntryGrp> | | | | | | Cardinality: 0-100, Record counter: NoQuoteEntries | | | | | | |
| 48 | >SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | |
| 132 | >BidPx | N | 8 | 80 | PriceType | Bid price/rate. | | | | | | |
| 134 | >BidSize | N | 8 | 88 | Qty | Quantity of bid. | | | | | | |
| 133 | >OfferPx | N | 8 | 96 | PriceType | Offer price/rate. | | | | | | |
| 135 | >OfferSize | N | 8 | 104 | Qty | Quantity of offer. | | | | | | |

7.2 Request For Quote Notification

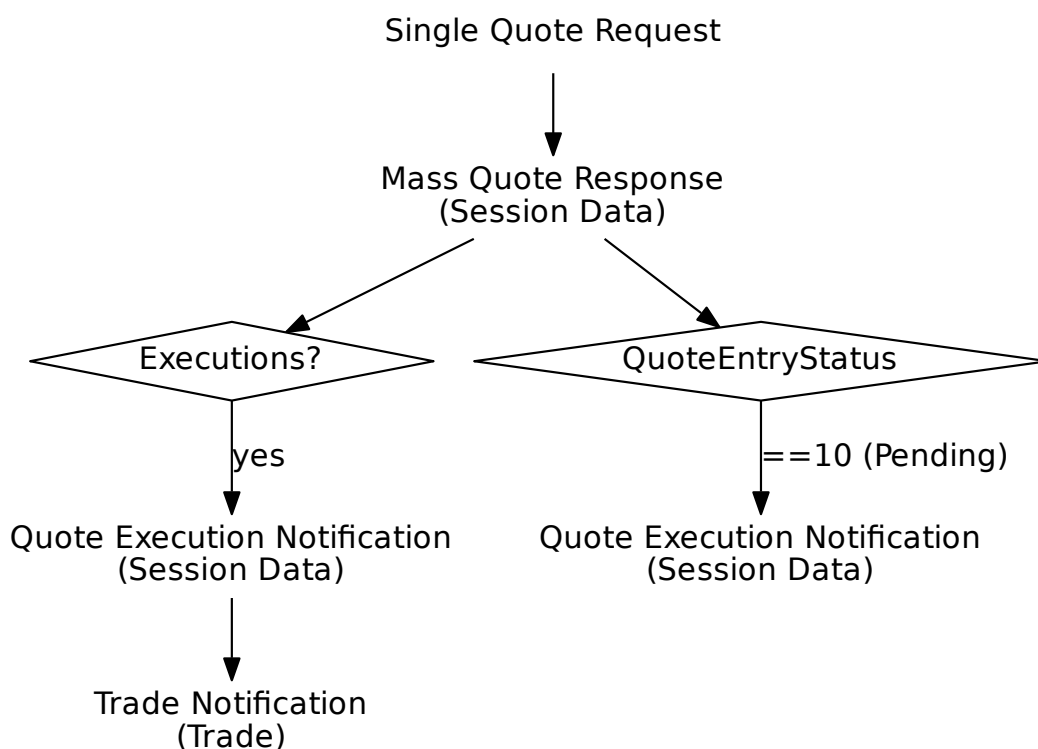
Request For Quote Notification

| 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: 10415 (Quote-Request, MsgType = R) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | U | 16 | 38 | data | not used | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 11 | Specialist 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> </tbody> </table> | Value | Description | 0 | False | | |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|-----|---|------|
| 38 | OrderQty | N | 8 | 80 | Qty | Total Order Quantity. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | |
| 54 | Side | N | 1 | 92 | unsigned int | Side of the order. <table border="1" data-bbox="991 504 1407 629"> <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 | N | 5 | 93 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39060 | Pad6 | U | 6 | 98 | Fixed String | not used | | | | | | |

7.3 Single Quote Request

This message is used to enter a single quote (with clearing information). 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: 10418 (Quote, MsgType = S) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|-----------|
| 117 | QuoteID | Y | 8 | 24 | unsigned int | Customer defined mass quote identifier. | | | | | | |
| 48 | SecurityID | Y | 8 | 32 | signed int | Instrument identifier. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 40 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 48 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 132 | BidPx | N | 8 | 56 | PriceType | Bid price/rate. | | | | | | |
| 134 | BidSize | N | 8 | 64 | Qty | Quantity of bid. | | | | | | |
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | |
| 135 | OfferSize | N | 8 | 80 | Qty | Quantity of offer. | | | | | | |
| 155 | SettlCurrFxRate | N | 8 | 88 | float | The exchange rate which applies to a non-Euro settlement currency. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | |
| 28744 | MatchInstCrossID | N | 4 | 100 | unsigned int | Self Match Prevention ID. | | | | | | |
| 28710 | PriceValidityCheck-Type | Y | 1 | 104 | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="991 1594 1407 1724"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table> | Value | Description | 0 | None | 2 | Mandatory |
| Value | Description | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | |
| 2 | Mandatory | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 105 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1" data-bbox="991 1845 1407 1975"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|---------------------------------|---|------------------------|-----|--|-----|--|-----|-----------------|-----|----------------------------|
| 25127 | ValueCheckType-Quantity | Y | 1 | 106 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | | | |
| 28723 | QuoteSizeType | Y | 1 | 107 | unsigned int | Identifies the quoting model. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Total Size (Quote Modification)</td> </tr> <tr> <td>2</td> <td>Open Size(Quote Entry)</td> </tr> </tbody> </table> | Value | Description | 1 | Total Size (Quote Modification) | 2 | Open Size(Quote Entry) | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Total Size (Quote Modification) | | | | | | | | | | | | | | | | | | | |
| 2 | Open Size(Quote Entry) | | | | | | | | | | | | | | | | | | | |
| 537 | QuoteType | Y | 1 | 108 | unsigned int | Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> <tr> <td>101</td> <td>Tradeable(Matching) - for Continuous Auction trading models only</td> </tr> <tr> <td>102</td> <td>Tradeable(Price without turnover) - for Continuous Auction trading models only</td> </tr> <tr> <td>103</td> <td>Special Auction</td> </tr> <tr> <td>104</td> <td>PWT within Special Auction</td> </tr> </tbody> </table> | Value | Description | 0 | Indicative | 1 | Tradeable | 101 | Tradeable(Matching) - for Continuous Auction trading models only | 102 | Tradeable(Price without turnover) - for Continuous Auction trading models only | 103 | Special Auction | 104 | PWT within Special Auction |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | Indicative | | | | | | | | | | | | | | | | | | | |
| 1 | Tradeable | | | | | | | | | | | | | | | | | | | |
| 101 | Tradeable(Matching) - for Continuous Auction trading models only | | | | | | | | | | | | | | | | | | | |
| 102 | Tradeable(Price without turnover) - for Continuous Auction trading models only | | | | | | | | | | | | | | | | | | | |
| 103 | Special Auction | | | | | | | | | | | | | | | | | | | |
| 104 | PWT within Special Auction | | | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 109 | 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>3</td> <td>Issuer/Liquidity Provider</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table> | Value | Description | 3 | Issuer/Liquidity Provider | 6 | Market Maker | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 3 | Issuer/Liquidity Provider | | | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 110 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | Y | 1 | 111 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | PartyIdInvestment- DecisionMaker- Qualifier | N | 1 | 112 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25007 | FreeText1 | N | 12 | 113 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25008 | FreeText2 | N | 12 | 125 | Fixed String | <p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25107 | FreeText4 | N | 16 | 137 | Fixed String | <p>Fourth free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 39070 | Pad7 | U | 7 | 153 | Fixed String | not used | | | | | | |

7.4 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1552 1409 1637"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 117 | QuoteID | Y | 8 | 56 | unsigned int | Customer defined mass quote identifier. | | | | |
| 693 | QuoteResponseID | Y | 8 | 64 | UTCTimestamp | Mass quote response identifier generated by the exchange. | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | |
| 28789 | NoQuoteSideEntries | Y | 1 | 76 | Counter | Number of quote sides | | | | |
| 39030 | Pad3 | U | 3 | 77 | Fixed String | not used | | | | |
| <i><QuoteEntryAckGrp></i> | | | | | | Cardinality: 0-200, Record counter: NoQuoteSideEntries | | | | |

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

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

| Valid Value | Description |
|-------------|--|
| 1 | Unknown security |
| 6 | Duplicate quote |
| 8 | Invalid price |
| 16 | Reference price not available |
| 100 | Single sided quotes not allowed |
| 103 | Invalid usage of quoting model |
| 106 | Invalid size |
| 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 |
| 120 | Bid value exceeds limit |
| 121 | Ask value exceeds limit |
| 122 | Instrument cannot be traded by Business Unit |
| 125 | Quantity exceeds trader specific limit |

| | |
|-----|--|
| 126 | Value exceeds trader specific limit |
| 127 | Invalid quote spread |
| 131 | Instrument state does not allow processing |
| 134 | Invalid quote type |
| 135 | PWT Quote not allowed in current state |
| 136 | Standard Quote not allowed in current state |
| 137 | PWT Quote not allowed with crossed book |
| 138 | Ask side quote not allowed |
| 139 | Ask side quote with qty not allowed |
| 140 | Invalid change liquidity provision session |
| 144 | On-Book trading disabled for instrument type |
| 145 | LP licence not assigned |
| 146 | SP licence not assigned |
| 147 | Liquidity provider protection bid side cancelled |
| 148 | Liquidity provider protection ask side cancelled |
| 149 | Quantity exceeds instrument specific limit |
| 150 | Value exceeds instrument specific limit |
| 151 | Issuer is stopped |
| 152 | Rejection of matching quote as QRS order would be partially executed |
| 153 | Matching quote is not allowed in current instrument state |
| 155 | Quote entry outside quoting period not allowed |
| 156 | Match price resulting from entry of the matching quote is not a valid price step |
| 161 | Quantity exceeds transaction size limit |
| 162 | Invalid TradingSessionSubID for instrument |
| 163 | Too many orders and quotes in order book |
| 164 | Instrument is an inactive cover |
| 165 | Indicative quote is not allowed in current state. |
| * | More values |

7.5 Quote Execution Notification

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

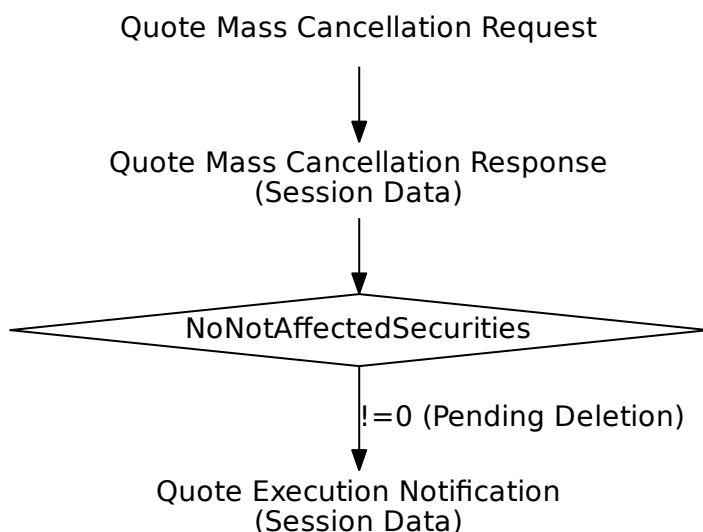
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-----------------|--------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|--------------------|---|------------------|---|--------|---|------------------|
| 17 | ExecID | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | | | | | | | |
| 28706 | NoQuoteEvents | Y | 1 | 76 | Counter | Number of QuoteEvent repeating group instances. | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 77 | Fixed String | not used | | | | | | | | | | | | |
| <QuoteEventGrp> | | | | | | Cardinality: 1 - 100, Record counter: NoQuoteEvents | | | | | | | | | | | | |
| 48 | >SecurityID | Y | 8 | 80 | signed int | Instrument identifier. | | | | | | | | | | | | |
| 28553 | >QuoteEventPx | N | 8 | 88 | PriceType | Price of this fill. | | | | | | | | | | | | |
| 28542 | >QuoteEventQty | N | 8 | 96 | Qty | Quantity executed in this fill. | | | | | | | | | | | | |
| 1166 | >QuoteMsgID | Y | 8 | 104 | unsigned int | Customer defined mass quote identifier. | | | | | | | | | | | | |
| 28714 | >QuoteEventMatch-ID | N | 4 | 112 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | | | | | |
| 28711 | >QuoteEventExecID | N | 4 | 116 | signed int | Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification. | | | | | | | | | | | | |
| 28539 | >QuoteEventType | Y | 1 | 120 | unsigned int | Conveys the quote event type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Modified side</td> </tr> <tr> <td>3</td> <td>Removed Quote Side</td> </tr> <tr> <td>4</td> <td>Partially Filled</td> </tr> <tr> <td>5</td> <td>Filled</td> </tr> <tr> <td>6</td> <td>Quantity removed</td> </tr> </tbody> </table> | Value | Description | 2 | Modified side | 3 | Removed Quote Side | 4 | Partially Filled | 5 | Filled | 6 | Quantity removed |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Modified side | | | | | | | | | | | | | | | | | |
| 3 | Removed Quote Side | | | | | | | | | | | | | | | | | |
| 4 | Partially Filled | | | | | | | | | | | | | | | | | |
| 5 | Filled | | | | | | | | | | | | | | | | | |
| 6 | Quantity removed | | | | | | | | | | | | | | | | | |
| 28581 | >QuoteEventSide | Y | 1 | 121 | unsigned int | Side of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | |
| 28641 | >QuoteEvent-LiquidityInd | N | 1 | 122 | unsigned int | Indicates whether the quote added or removed liquidity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity | 4 | Auction | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Added Liquidity | | | | | | | | | | | | | | | | | |
| 2 | Removed Liquidity | | | | | | | | | | | | | | | | | |
| 4 | Auction | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|-------------------------------|----|---------------|----|---|----|---|
| 28733 | >QuoteEventReason | N | 1 | 123 | unsigned int | Additional information why quote side was removed. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14</td> <td>Pending Cancellation Executed</td> </tr> <tr> <td>15</td> <td>Invalid Price</td> </tr> <tr> <td>16</td> <td>Quote subject to crossing and match prevented</td> </tr> <tr> <td>18</td> <td>Quote deleted due to passive liquidity protection</td> </tr> </tbody> </table> | Value | Description | 14 | Pending Cancellation Executed | 15 | Invalid Price | 16 | Quote subject to crossing and match prevented | 18 | Quote deleted due to passive liquidity protection |
| Value | Description | | | | | | | | | | | | | | | |
| 14 | Pending Cancellation Executed | | | | | | | | | | | | | | | |
| 15 | Invalid Price | | | | | | | | | | | | | | | |
| 16 | Quote subject to crossing and match prevented | | | | | | | | | | | | | | | |
| 18 | Quote deleted due to passive liquidity protection | | | | | | | | | | | | | | | |
| 39040 | >Pad4 | U | 4 | 124 | Fixed String | not used | | | | | | | | | | |

7.6 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10408 (Order-MassActionRequest, MsgType = CA) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 24 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 32 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | N | 4 | 44 | unsigned int | Session ID. | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 48 | unsigned int | Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1361 1412 1489"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 49 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1671 1412 1798"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used | | | | | | |

7.7 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10409 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | Y | 2 | 64 | Counter | Number of NotAffectedSecurities repeating group instances. | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |
| <i><NotAffectedSecuritiesGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedSecurities | | | | | | |
| 28702 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation is pending. | | | | | | |

7.8 Quote Mass Cancellation Notification

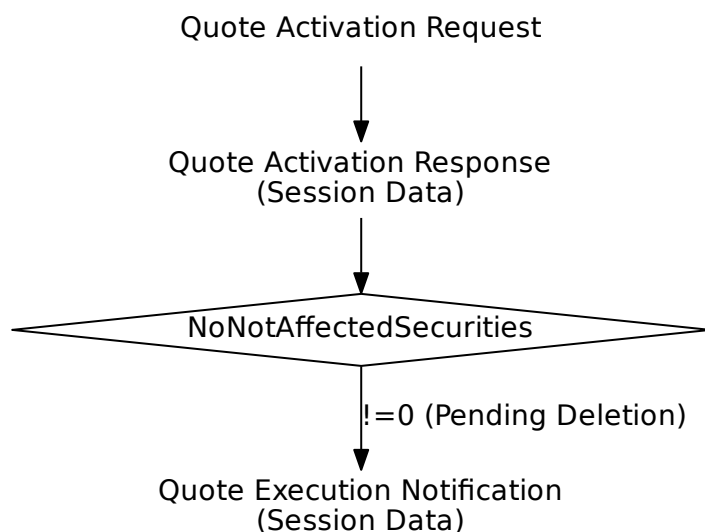
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|--------------|
| <MessageHeaderOut> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10410 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <RBCHheaderME> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | 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 | N | 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"> <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 | AppResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <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"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|----------------------------|---------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|---------------------|---|-----------|---|------------------------|---|-------------------------|---|-----------------------|-----|--------------------------|-----|---------------------------------------|-----|--------------------------|
| <Message Body> | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | U | 8 | 72 | signed int | not used | | | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | | | |
| 20655 | TargetPartyIDSession-ID | Y | 4 | 84 | unsigned int | Session ID. | | | | | | | | | | | | | | | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 88 | unsigned int | Entering User ID. | | | | | | | | | | | | | | | | | | | | |
| 20612 | TargetParty-IDExecutingTrader | N | 4 | 92 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | |
| 28707 | NoNotAffected-Securities | Y | 2 | 96 | Counter | Number of NotAffectedSecurities repeating group instances. | | | | | | | | | | | | | | | | | | | | |
| 28721 | MassActionReason | Y | 1 | 98 | unsigned int | Reason for mass cancellation. <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>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>120</td> <td>Quote deletion outside quoting period</td> </tr> <tr> <td>119</td> <td>Automatic Quote Deletion</td> </tr> </tbody> </table> | Value | Description | 0 | No special reason | 1 | Trading was stopped | 2 | Emergency | 6 | Session loss or logout | 7 | Duplicate Session Login | 8 | Clearing Risk Control | 100 | Internal connection loss | 120 | Quote deletion outside quoting period | 119 | Automatic Quote Deletion |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | No special reason | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trading was stopped | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Emergency | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Session loss or logout | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | Duplicate Session Login | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | Clearing Risk Control | | | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Internal connection loss | | | | | | | | | | | | | | | | | | | | | | | | | |
| 120 | Quote deletion outside quoting period | | | | | | | | | | | | | | | | | | | | | | | | | |
| 119 | Automatic Quote Deletion | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20007 | PartyIDEnteringFirm | N | 1 | 99 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20676 | TargetPartyIDDeskID | N | 3 | 100 | Fixed String | Trader Group. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 103 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| <NotAffectedSecuritiesGrp> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedSecurities | | | | | | | | | | | | | | | | | | | | |
| 28702 | >NotAffected-SecurityID | Y | 8 | 104 | unsigned int | Instrument ID whose quote mass cancellation or activation is pending. | | | | | | | | | | | | | | | | | | | | |

7.9 Quote Activation Request

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



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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|----------------|----|--------------------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 24 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 32 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | |
| 20655 | TargetPartyIDSession-ID | Y | 4 | 44 | unsigned int | Session ID. | | | | | | |
| 1373 | MassActionType | Y | 1 | 48 | unsigned int | Specifies the type of action requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> </tbody> </table> | Value | Description | 1 | Suspend quotes | 2 | Release quotes from suspension |
| Value | Description | | | | | | | | | | | |
| 1 | Suspend quotes | | | | | | | | | | | |
| 2 | Release quotes from suspension | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 49 | unsigned int | Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 50 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|-------------|
| 39050 | Pad5 | U | 5 | 51 | Fixed String | not used |

7.10 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---|-------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10404 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | | | |
| 21002 | TrdRegTSTimeIn | N | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1407 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 | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 1369 | MassActionReportID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28707 | NoNotAffectedSecurities | Y | 2 | 64 | Counter | Number of NotAffectedSecurities repeating group instances. | | | | | | |
| 39060 | Pad6 | U | 6 | 66 | Fixed String | not used | | | | | | |
| <i><NotAffectedSecuritiesGrp></i> | | | | | | Cardinality: 0-500, Record counter: NoNotAffectedSecurities | | | | | | |
| 28702 | >NotAffectedSecurityID | Y | 8 | 72 | unsigned int | Instrument ID whose quote mass cancellation or activation is pending. | | | | | | |

7.11 Quote Activation Notification

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

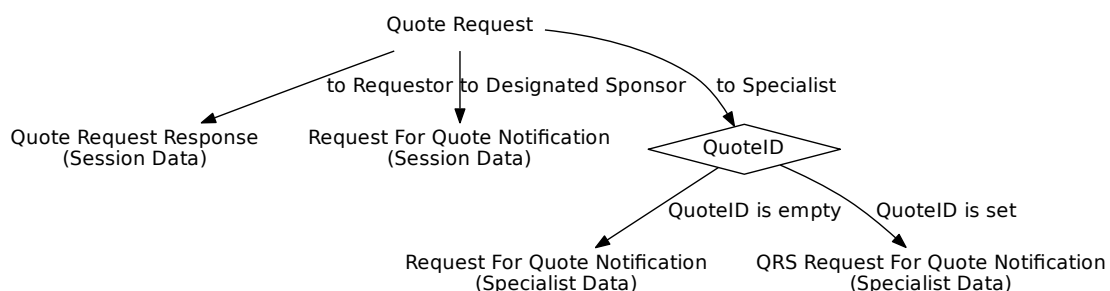
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10411 (Order-MassActionReport, MsgType = BZ) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | 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="991 1355 1409 1442"> <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="991 1525 1409 1653"> <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="991 1848 1409 1975"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|----------------------------|--------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|--------------------------------|
| 1369 | MassActionReportID | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 20036 | PartyIDEntering-Trader | N | 4 | 76 | unsigned int | Entering User ID. | | | | | | |
| 28707 | 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 | | | | | | | | | | | |
| 1373 | MassActionType | Y | 1 | 83 | unsigned int | Specifies the type of action requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from 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 | 84 | 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> </tbody> </table> | Value | Description | 0 | No special reason | | |
| Value | Description | | | | | | | | | | | |
| 0 | No special reason | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 85 | 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. | | | | | | |

8 Quote and Cross Request

8.1 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 |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 38 | OrderQty | N | 8 | 32 | Qty | Total Order Quantity. |
| 117 | QuoteID | N | 8 | 40 | unsigned int | Unique identifier for quote. To be set only for RFQ for Specialist |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|---|---------------------|---|-----------------------------|---|---|---|---|---|---|---|---------------------|
| 28761 | RFQPublishIndicator | Y | 1 | 52 | unsigned int | Defines the distribution modes for a RequestForQuote Request <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market Data(public)</td> </tr> <tr> <td>2</td> <td>Designated Sponsor(private)</td> </tr> <tr> <td>3</td> <td>Market Data(public) and Designated Sponsor(private)</td> </tr> <tr> <td>4</td> <td>Market Maker(private) and Designated Sponsor(private)</td> </tr> <tr> <td>5</td> <td>Market Data(public) and Market Maker(private) and Designated Sponsor(private)</td> </tr> <tr> <td>6</td> <td>Specialist(private)</td> </tr> </tbody> </table> | Value | Description | 1 | Market Data(public) | 2 | Designated Sponsor(private) | 3 | Market Data(public) and Designated Sponsor(private) | 4 | Market Maker(private) and Designated Sponsor(private) | 5 | Market Data(public) and Market Maker(private) and Designated Sponsor(private) | 6 | Specialist(private) |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 1 | Market Data(public) | | | | | | | | | | | | | | | | | | | |
| 2 | Designated Sponsor(private) | | | | | | | | | | | | | | | | | | | |
| 3 | Market Data(public) and Designated Sponsor(private) | | | | | | | | | | | | | | | | | | | |
| 4 | Market Maker(private) and Designated Sponsor(private) | | | | | | | | | | | | | | | | | | | |
| 5 | Market Data(public) and Market Maker(private) and Designated Sponsor(private) | | | | | | | | | | | | | | | | | | | |
| 6 | Specialist(private) | | | | | | | | | | | | | | | | | | | |
| 25139 | RFQRequester-DisclosureInstruction | Y | 1 | 53 | unsigned int | Instruction to disclose the business unit name of the requester <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | |
| 54 | Side | N | 1 | 54 | 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 | | | | | | | | | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 55 | Fixed String | not used | | | | | | | | | | | | | | |

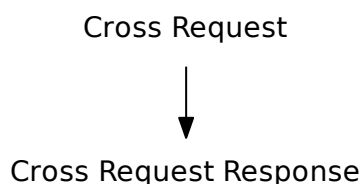
8.2 Quote Request Response

This message confirms a Quote Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10402 (Request-Acknowledge, MsgType = U1) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

8.3 Cross Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = DS) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 38 | OrderQty | Y | 8 | 32 | Qty | Total Order Quantity. |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. |
| 39040 | Pad4 | U | 4 | 44 | Fixed String | not used |

8.4 Cross Request Response

This message confirms a Cross Request.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10119 (Request-Acknowledge, MsgType = U1) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

9 Issuer Model

9.1 Issuer Specific Information

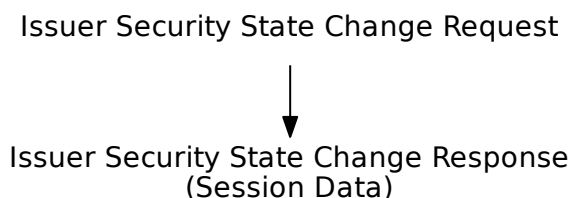
This message provides issuer related private market data.

| 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: 10316 (Market-DataSnapshotFullRefresh, MsgType = W) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | |
| 28704 | ApplMsgID | U | 16 | 38 | data | not used | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data |
| Value | Description | | | | | | | | | |
| 4 | Session Data | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> </tbody> </table> | Value | Description | 0 | False |
| Value | Description | | | | | | | | | |
| 0 | False | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------------|---|---------------------|
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | | | |
| 60 | TransactTime | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Auction price | | | | | | |
| 25156 | PotentialExecVolume | N | 8 | 88 | Qty | The potential executable volume at the potential executable price | | | | | | |
| 32 | LastQty | N | 8 | 96 | Qty | Auction quantity | | | | | | |
| 28893 | ImbalanceQty | N | 8 | 104 | Qty | Auction imbalance/surplus quantity | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 112 | signed int | Product identifier. | | | | | | |
| 20055 | PartyIDSessionID | N | 4 | 116 | unsigned int | Liquidity providing session | | | | | | |
| 326 | SecurityTradingStatus | N | 1 | 120 | unsigned int | Auction imbalance side indicator <table border="1" data-bbox="991 792 1409 920"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Imbalance Buy side</td> </tr> <tr> <td>8</td> <td>Imbalance Sell side</td> </tr> </tbody> </table> | Value | Description | 7 | Imbalance Buy side | 8 | Imbalance Sell side |
| Value | Description | | | | | | | | | | | |
| 7 | Imbalance Buy side | | | | | | | | | | | |
| 8 | Imbalance Sell side | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 121 | Fixed String | not used | | | | | | |

9.2 Issuer Security State Change Request

This message is used to change the state of the specified security.



| 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: 10314 (Security-StatusDefinitionRequest, MsgType = U27) | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. | | | | | | | | |
| 60 | TransactTime | N | 8 | 32 | UTCTimestamp | Time stamp for the security state change event | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | | | |
| 864 | NoEvents | N | 1 | 44 | Counter | Number of repeating EventType entries. | | | | | | | | |
| 965 | SecurityStatus | N | 1 | 45 | unsigned int | Instrument status <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Knocked-out</td> </tr> <tr> <td>7</td> <td>Knocked-out revoked</td> </tr> <tr> <td>12</td> <td>Knocked-out and suspended</td> </tr> </tbody> </table> | Value | Description | 6 | Knocked-out | 7 | Knocked-out revoked | 12 | Knocked-out and suspended |
| Value | Description | | | | | | | | | | | | | |
| 6 | Knocked-out | | | | | | | | | | | | | |
| 7 | Knocked-out revoked | | | | | | | | | | | | | |
| 12 | Knocked-out and suspended | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|----|-----------------|-----|-----------|
| 25155 | SoldOutIndicator | N | 1 | 46 | unsigned int | Indicator for a Sold Out transaction - Mutually exclusive to Security-Status(965) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Revert Sold-out</td> </tr> <tr> <td>1</td> <td>Sold-out</td> </tr> </tbody> </table> | Value | Description | 0 | Revert Sold-out | 1 | Sold-out |
| Value | Description | | | | | | | | | | | |
| 0 | Revert Sold-out | | | | | | | | | | | |
| 1 | Sold-out | | | | | | | | | | | |
| 39000 | Pad1 | U | 1 | 47 | Fixed String | not used | | | | | | |
| <SecurityStatusEventGrp> | | | | | | Cardinality: 0-2, Record counter: NoEvents | | | | | | |
| 867 | >EventPx | N | 8 | 48 | PriceType | Redemption price - only applicable for EventType(865) = 26 | | | | | | |
| 866 | >EventDate | N | 4 | 56 | LocalMktDate | Date of event. | | | | | | |
| 865 | >EventType | Y | 1 | 60 | unsigned int | Type of event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>26</td> <td>Redemption</td> </tr> <tr> <td>100</td> <td>Delisting</td> </tr> </tbody> </table> | Value | Description | 26 | Redemption | 100 | Delisting |
| Value | Description | | | | | | | | | | | |
| 26 | Redemption | | | | | | | | | | | |
| 100 | Delisting | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 61 | Fixed String | not used | | | | | | |

9.3 Issuer Security State Change Response

This message confirms a Issuer Security State Change.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10315 (Security-Status, MsgType = f) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 28781 | SecurityStatusReport-ID | Y | 8 | 56 | UTCTimestamp | Unique report ID for a Security Status Report. | | | | |

10 Specialist Model

10.1 QRS Request For Quote Notification

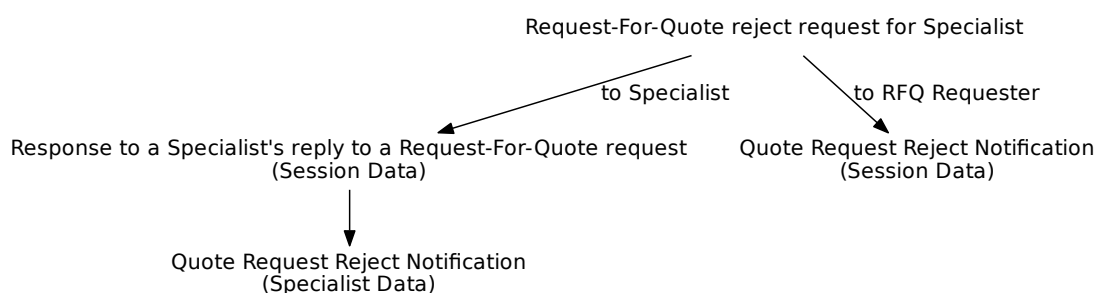
This notification is sent to the Specialist when a member enters a QRS Request For Quote.

| 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: 10419 (Quote-Request, MsgType = R) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | 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 | 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="991 1554 1410 1641"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </table> | Value | Description | 11 | Specialist Data | | |
| Value | Description | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1722 1410 1850"> <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 | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-----------------------------|--------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 38 | OrderQty | N | 8 | 80 | Qty | Total Order Quantity. | | | | | | |
| 117 | QuotelD | N | 8 | 88 | unsigned int | QRS workflow identifier | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 96 | signed int | Product identifier. | | | | | | |
| 54 | Side | N | 1 | 100 | 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 | 101 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39060 | Pad6 | U | 6 | 106 | Fixed String | not used | | | | | | |

10.2 Request-For-Quote reject request for Specialist

This request is used by the Specialist to reject a Request for Quote. This message is sent to the service "Order and Quote Management".

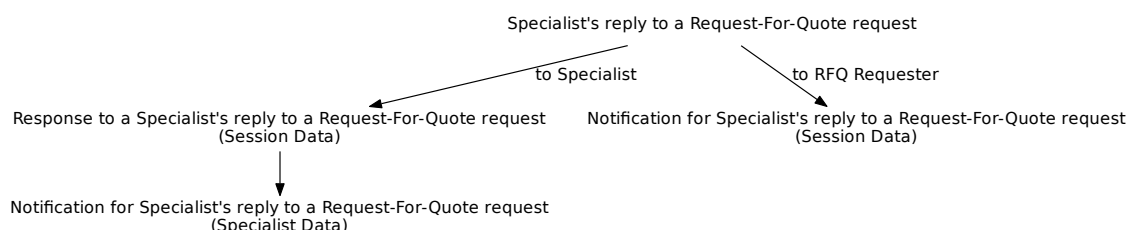


| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|--------------------------------|----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------------|----|-------|-----|--------------------------|-----|------------------------|-----|----------------------------|-----|----------|-----|---------------------|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | | | | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10421 (QuoteRequestReject, MsgType = AG) | | | | | | | | | | | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | | | | | | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | | | | | | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | | | | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | |
| 117 | QuoteID | Y | 8 | 32 | unsigned int | QRS workflow identifier | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 40 | signed int | Product identifier. | | | | | | | | | | | | | | | | |
| 658 | QuoteRequestRejectReason | Y | 1 | 44 | unsigned int | Reason for a quote request reject. <table border="1" data-bbox="991 1722 1410 2063"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Exchange (Security) Closed</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> <tr> <td>100</td> <td>Requested size too small</td> </tr> <tr> <td>101</td> <td>Requested size too big</td> </tr> <tr> <td>102</td> <td>No valid quote from issuer</td> </tr> <tr> <td>103</td> <td>Sold out</td> </tr> <tr> <td>104</td> <td>Trading restriction</td> </tr> </tbody> </table> | Value | Description | 2 | Exchange (Security) Closed | 99 | Other | 100 | Requested size too small | 101 | Requested size too big | 102 | No valid quote from issuer | 103 | Sold out | 104 | Trading restriction |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 2 | Exchange (Security) Closed | | | | | | | | | | | | | | | | | | | | | |
| 99 | Other | | | | | | | | | | | | | | | | | | | | | |
| 100 | Requested size too small | | | | | | | | | | | | | | | | | | | | | |
| 101 | Requested size too big | | | | | | | | | | | | | | | | | | | | | |
| 102 | No valid quote from issuer | | | | | | | | | | | | | | | | | | | | | |
| 103 | Sold out | | | | | | | | | | | | | | | | | | | | | |
| 104 | Trading restriction | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--------------------|-------|-----|-----|--------------|---|
| 22001 | PartyExecutingFirm | Y | 5 | 45 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 |
| 39060 | Pad6 | U | 6 | 50 | Fixed String | not used |

10.3 Specialist's reply to a Request-For-Quote request

This request is used by the Specialist to send a private Quote Request Reply to the dedicated member. 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: 10422 (Quote, MsgType = S) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 117 | QuoteID | Y | 8 | 32 | unsigned int | QRS workflow identifier |
| 132 | BidPx | N | 8 | 40 | PriceType | Bid price/rate. |
| 134 | BidSize | N | 8 | 48 | Qty | Quantity of bid. |
| 133 | OfferPx | N | 8 | 56 | PriceType | Offer price/rate. |
| 135 | OfferSize | N | 8 | 64 | Qty | Quantity of offer. |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. |
| 22001 | PartyExecutingFirm | Y | 5 | 76 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 |
| 39070 | Pad7 | U | 7 | 81 | Fixed String | not used |

10.4 Quote Request Reject Notification

This notification is sent when either the Specialist directly rejects the Request for Quote or the timeout is triggered in T7.

| 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: 10420 (Quote-Request, MsgType = R) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | Y | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | |
| 1180 | ApplIID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>11</td> <td>Specialist Data</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table> | Value | Description | 11 | Specialist Data | 4 | Session Data |
| Value | Description | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|----------------------------|----|-------|-----|--------------------------|-----|------------------------|-----|----------------------------|-----|----------|-----|---------------------|-----|-----------------------------------|
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | | | | | | | | | | | | | | | |
| 17 | ExecID | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | | | | | | | |
| 117 | QuoteID | N | 8 | 80 | unsigned int | QRS workflow identifier | | | | | | | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 658 | QuoteRequestReject-Reason | Y | 1 | 92 | unsigned int | Reason for a quote request reject. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Exchange (Security) Closed</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> <tr> <td>100</td> <td>Requested size too small</td> </tr> <tr> <td>101</td> <td>Requested size too big</td> </tr> <tr> <td>102</td> <td>No valid quote from issuer</td> </tr> <tr> <td>103</td> <td>Sold out</td> </tr> <tr> <td>104</td> <td>Trading restriction</td> </tr> <tr> <td>105</td> <td>RequestForQuote request timed out</td> </tr> </tbody> </table> | Value | Description | 2 | Exchange (Security) Closed | 99 | Other | 100 | Requested size too small | 101 | Requested size too big | 102 | No valid quote from issuer | 103 | Sold out | 104 | Trading restriction | 105 | RequestForQuote request timed out |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Exchange (Security) Closed | | | | | | | | | | | | | | | | | | | | | | | |
| 99 | Other | | | | | | | | | | | | | | | | | | | | | | | |
| 100 | Requested size too small | | | | | | | | | | | | | | | | | | | | | | | |
| 101 | Requested size too big | | | | | | | | | | | | | | | | | | | | | | | |
| 102 | No valid quote from issuer | | | | | | | | | | | | | | | | | | | | | | | |
| 103 | Sold out | | | | | | | | | | | | | | | | | | | | | | | |
| 104 | Trading restriction | | | | | | | | | | | | | | | | | | | | | | | |
| 105 | RequestForQuote request timed out | | | | | | | | | | | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 93 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 98 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

10.5 Response to a Specialist's reply to a Request-For-Quote request

This synchronous response is the answer to the Specialist after replying to a member's Request for Quote.

| 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: 10423 (Quote, MsgType = S) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1520 1409 1608"> <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 | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

10.6 Notification for Specialist's reply to a Request-For-Quote request

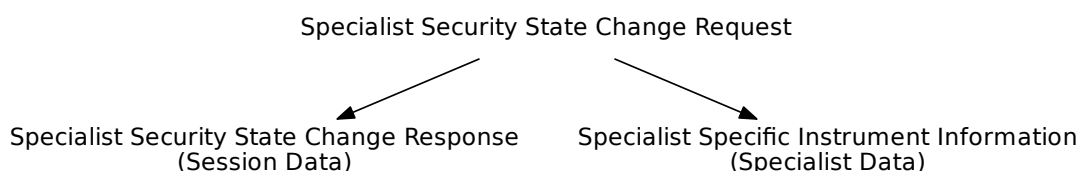
This notification is received by the Specialist after replying to a member's Request for Quote.

| 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: 10424 (Quote, MsgType = S) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | U | 16 | 38 | data | not used | | | | | | |
| 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>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | |
| 11 | Specialist 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 | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--------------------|-------|-----|-----|--------------|---|
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. |
| 60 | TransactTime | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. |
| 117 | QuoteID | N | 8 | 80 | unsigned int | QRS workflow identifier |
| 132 | BidPx | N | 8 | 88 | PriceType | Bid price/rate. |
| 134 | BidSize | N | 8 | 96 | Qty | Quantity of bid. |
| 133 | OfferPx | N | 8 | 104 | PriceType | Offer price/rate. |
| 135 | OfferSize | N | 8 | 112 | Qty | Quantity of offer. |
| 1300 | MarketSegmentID | Y | 4 | 120 | signed int | Product identifier. |
| 22001 | PartyExecutingFirm | Y | 5 | 124 | Fixed String | Submitter of the RFQRequest Valid characters: A-Z, 0-9, \x20 |
| 39070 | Pad7 | U | 7 | 129 | Fixed String | not used |

10.7 Specialist Security State Change Request

This request is used by the Specialist to freeze or unfreeze the order book for instruments that are serviced by that Specialist.



| 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: 10317 (Security-StatusDefinitionRequest, MsgType = U27) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 32 | signed int | Product identifier. | | | | | | |
| 865 | EventType | Y | 1 | 36 | unsigned int | Identifier for an Instrument Event <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>111</td> <td>Instrument state Freeze</td> </tr> <tr> <td>112</td> <td>Cancel instrument state Freeze</td> </tr> </tbody> </table> | Value | Description | 111 | Instrument state Freeze | 112 | Cancel instrument state Freeze |
| Value | Description | | | | | | | | | | | |
| 111 | Instrument state Freeze | | | | | | | | | | | |
| 112 | Cancel instrument state Freeze | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 37 | Fixed String | not used | | | | | | |

10.8 Specialist Specific Instrument Information

This notification is sent to the Specialist when the Specialist changes instrument state.

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|----|-----------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10319 (Security-Status, MsgType = f) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | ApplSubID | U | 4 | 32 | unsigned int | not used | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 28704 | ApplMsgID | U | 16 | 38 | data | not used | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1317 1409 1406"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </table> | Value | Description | 11 | Specialist Data | | |
| Value | Description | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1487 1409 1615"> <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="991 1809 1409 1899"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 48 | SecurityID | Y | 8 | 64 | signed int | Instrument identifier. | | | | | | |
| 60 | TransactTime | Y | 8 | 72 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | |
|-------|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------|-----|-----------------------------|-----|-----------------------|-----|-------------------------|-----|---------------------------|-----|-----------------------------|-----|------------------------------------|-----|--------------------|
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | | | | | | | | | | | | | |
| 865 | EventType | Y | 1 | 84 | unsigned int | Instrument event <table border="1" data-bbox="991 461 1407 880"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>106</td> <td>Instrument state Closed</td> </tr> <tr> <td>107</td> <td>Instrument state Restricted</td> </tr> <tr> <td>108</td> <td>Instrument state Book</td> </tr> <tr> <td>111</td> <td>Instrument state Freeze</td> </tr> <tr> <td>113</td> <td>Instrument state Pre Call</td> </tr> <tr> <td>104</td> <td>Instrument assignment added</td> </tr> <tr> <td>105</td> <td>Instrument assignment re- moved</td> </tr> <tr> <td>114</td> <td>End of Restatement</td> </tr> </tbody> </table> | Value | Description | 106 | Instrument state Closed | 107 | Instrument state Restricted | 108 | Instrument state Book | 111 | Instrument state Freeze | 113 | Instrument state Pre Call | 104 | Instrument assignment added | 105 | Instrument assignment re- moved | 114 | End of Restatement |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | |
| 106 | Instrument state Closed | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Instrument state Restricted | | | | | | | | | | | | | | | | | | | | | | | |
| 108 | Instrument state Book | | | | | | | | | | | | | | | | | | | | | | | |
| 111 | Instrument state Freeze | | | | | | | | | | | | | | | | | | | | | | | |
| 113 | Instrument state Pre Call | | | | | | | | | | | | | | | | | | | | | | | |
| 104 | Instrument assignment added | | | | | | | | | | | | | | | | | | | | | | | |
| 105 | Instrument assignment re- moved | | | | | | | | | | | | | | | | | | | | | | | |
| 114 | End of Restatement | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 85 | Fixed String | not used | | | | | | | | | | | | | | | | | | |

10.9 Specialist Security State Change Response

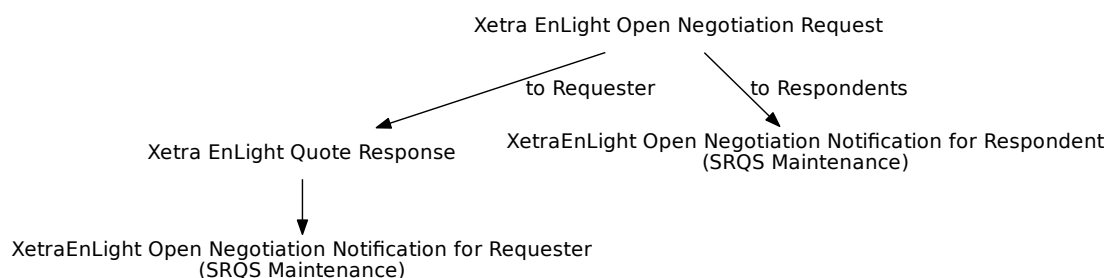
This synchronous response is the answer to the Specialist Security State Change Request.

| 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: 10318 (Security-Status, MsgType = f) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 28781 | SecurityStatusReport-ID | Y | 8 | 56 | UTCTimestamp | Unique report ID for a Security Status Report. | | | | |

11 Selective Request for Quote Service

11.1 Xetra EnLight Open Negotiation Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|------------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10800 (Quote-Request, MsgType = R) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 24 | signed int | Instrument identifier. |
| 132 | BidPx | N | 8 | 32 | PriceType | Bid price/rate. |
| 133 | OfferPx | N | 8 | 40 | PriceType | Offer price/rate. |
| 38 | OrderQty | Y | 8 | 48 | Qty | Total Order Quantity. |
| 62 | ValidUntilTime | N | 8 | 56 | UTCTimestamp | Time until an entity is valid. |
| 1300 | MarketSegmentID | Y | 4 | 64 | signed int | Product identifier. |
| 64 | SettlDate | N | 4 | 68 | LocalMktDate | The date on which settlement is to be effected. |
| 1461 | NoTargetPartyIDs | Y | 1 | 72 | Counter | Number of TargetParties records. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|------------------------------------|-----|--|-----|--|
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 73 | unsigned int | Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 54 | Side | N | 1 | 74 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | |
| Value | Description | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 75 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 76 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | |
| 1172 | RespondentType | Y | 1 | 77 | unsigned int | Specifies the type of respondents requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Respondents specified by requestor</td> </tr> <tr> <td>100</td> <td>Respondents specified by requestor and SmartRfQ processing</td> </tr> <tr> <td>101</td> <td>Respondents specified by SmartRfQ processing</td> </tr> </tbody> </table> | Value | Description | 2 | Respondents specified by requestor | 100 | Respondents specified by requestor and SmartRfQ processing | 101 | Respondents specified by SmartRfQ processing |
| Value | Description | | | | | | | | | | | | | |
| 2 | Respondents specified by requestor | | | | | | | | | | | | | |
| 100 | Respondents specified by requestor and SmartRfQ processing | | | | | | | | | | | | | |
| 101 | Respondents specified by SmartRfQ processing | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 78 | Fixed String | Owing business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 83 | Fixed String | Owing user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-----------------------------|------------------------------------|-------|-----|-----|--------------|---|
| 25172 | FreeText5 | N | 132 | 89 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 131 | QuoteReqID | N | 20 | 221 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E |
| 39070 | Pad7 | U | 7 | 241 | Fixed String | not used |
| <XetraEnLightTargetParties> | | | | | | Cardinality: 0-50, Record counter: NoTargetPartyIDs |
| 20612 | >TargetParty- IDExecutingTrader | U | 4 | 248 | unsigned int | not used |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 252 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 257 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 |
| 39000 | >Pad1 | U | 1 | 263 | Fixed String | not used |

11.2 Xetra EnLight 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 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10803 (QuoteAck, MsgType = CW) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><Message Body></i> | | | | | | |
| 117 | QuoteID | N | 8 | 32 | unsigned int | System defined unique quote identifier |
| 28758 | NegotiationID | Y | 4 | 40 | unsigned int | ID of a SRQS negotiation |
| 131 | QuoteReqID | N | 20 | 44 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E |

11.3 XetraEnLight Open Negotiation Notification for Requester

| 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: 10810 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1240 1409 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1447 1409 1532"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1727 1409 1812"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 48 | SecurityID | Y | 8 | 48 | signed int | Instrument identifier. | | | | | | |
| 132 | BidPx | N | 8 | 56 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 64 | PriceType | Offer price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|----|------------------------------------|-----|--|-----|--|
| 38 | OrderQty | Y | 8 | 72 | Qty | Total Order Quantity. | | | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | | | |
| 32 | LastQty | N | 8 | 88 | Qty | Quantity executed in this fill. | | | | | | | | |
| 126 | ExpireTime | N | 8 | 96 | UTCTimestamp | Time an entity expires. | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 104 | unsigned int | ID of a SRQS negotiation | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 108 | signed int | Product identifier. | | | | | | | | |
| 25150 | NumberOf- Respondents | N | 4 | 112 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | | | |
| 64 | SettlDate | N | 4 | 116 | LocalMktDate | The date on which settlement is to be effected. | | | | | | | | |
| 297 | QuoteStatus | Y | 1 | 120 | unsigned int | Identifies the status of the quote acknowledgement. <table border="1" data-bbox="991 893 1409 981"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table> | Value | Description | 16 | Active | | | | |
| Value | Description | | | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 121 | Counter | Number of TargetParties records. | | | | | | | | |
| 54 | Side | N | 1 | 122 | unsigned int | Side of the order. <table border="1" data-bbox="991 1099 1409 1227"> <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 | | | | | | | | | | | | | |
| 25145 | NumberOfResp- DisclosureInstruction | Y | 1 | 123 | unsigned int | Instruction to show total number of Respondents in a SRQS event. <table border="1" data-bbox="991 1368 1409 1496"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | |
| 1172 | RespondentType | Y | 1 | 124 | unsigned int | Specifies the type of respondents requested. <table border="1" data-bbox="991 1615 1409 1944"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Respondents specified by requestor</td> </tr> <tr> <td>100</td> <td>Respondents specified by requestor and SmartRfQ processing</td> </tr> <tr> <td>101</td> <td>Respondents specified by SmartRfQ processing</td> </tr> </tbody> </table> | Value | Description | 2 | Respondents specified by requestor | 100 | Respondents specified by requestor and SmartRfQ processing | 101 | Respondents specified by SmartRfQ processing |
| Value | Description | | | | | | | | | | | | | |
| 2 | Respondents specified by requestor | | | | | | | | | | | | | |
| 100 | Respondents specified by requestor and SmartRfQ processing | | | | | | | | | | | | | |
| 101 | Respondents specified by SmartRfQ processing | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 125 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--|------------------------------------|-------|-----|-----|--------------|---|
| 22012 | PartyExecutingTrader | Y | 6 | 130 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 |
| 22036 | PartyEnteringTrader | Y | 6 | 136 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 |
| 28762 | FirmNegotiationID | N | 20 | 142 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E |
| 25172 | FreeText5 | N | 132 | 162 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39020 | Pad2 | U | 2 | 294 | Fixed String | not used |
| <i><XetraEnLightTargetParties></i> | | | | | | <i>Cardinality: 0-50, Record counter: NoTargetPartyIDs</i> |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 296 | unsigned int | Anonymous SmartRFQ user ID |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 300 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 305 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 |
| 39000 | >Pad1 | U | 1 | 311 | Fixed String | not used |

11.4 XetraEnLight Open Negotiation Notification for Respondent

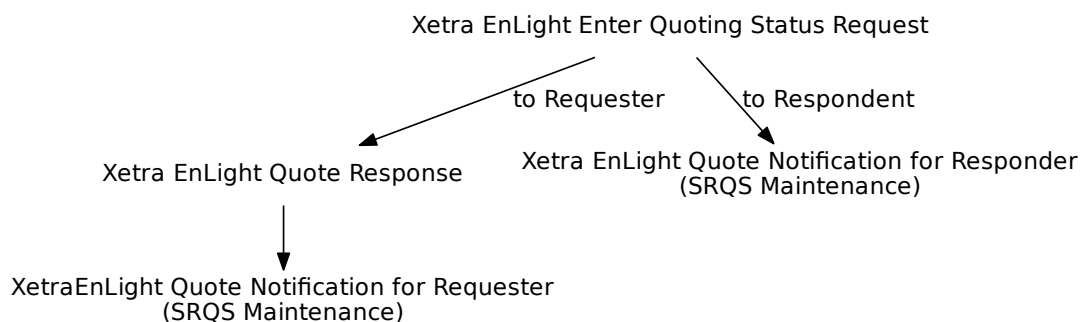
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | 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: 10811 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28764 | NegotiationStartTime | N | 8 | 48 | UTCTimestamp | Start time of SRQS negotiation | | | | | | |
| 48 | SecurityID | Y | 8 | 56 | signed int | Instrument identifier. | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|----|------------------------------------|-----|--|
| 133 | OfferPx | N | 8 | 72 | PriceType | Offer price/rate. | | | | | | |
| 151 | LeavesQty | N | 8 | 80 | Qty | Remaining quantity of an order. | | | | | | |
| 126 | ExpireTime | N | 8 | 88 | UTCTimestamp | Time an entity expires. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 96 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 100 | signed int | Product identifier. | | | | | | |
| 25150 | NumberOf- Respondents | N | 4 | 104 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 64 | SettlDate | N | 4 | 108 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 297 | QuoteStatus | Y | 1 | 112 | unsigned int | Identifies the status of the quote acknowledgement. <table border="1" data-bbox="991 853 1409 943"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table> | Value | Description | 16 | Active | | |
| Value | Description | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 54 | Side | N | 1 | 113 | unsigned int | Side of the order. <table border="1" data-bbox="991 1016 1409 1144"> <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 | | | | | | | | | | | |
| 1172 | RespondentType | Y | 1 | 114 | unsigned int | Specifies the type of respondents requested. <table border="1" data-bbox="991 1267 1409 1469"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Respondents specified by requestor</td> </tr> <tr> <td>101</td> <td>Respondents specified by SmartRfQ processing</td> </tr> </tbody> </table> | Value | Description | 2 | Respondents specified by requestor | 101 | Respondents specified by SmartRfQ processing |
| Value | Description | | | | | | | | | | | |
| 2 | Respondents specified by requestor | | | | | | | | | | | |
| 101 | Respondents specified by SmartRfQ processing | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 115 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 120 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 126 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22601 | TargetPartyExecuting- Firm | Y | 5 | 132 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | TargetPartyExecuting- Trader | Y | 6 | 137 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 143 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|--|
| 25172 | FreeText5 | N | 132 | 163 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E |
| 39000 | Pad1 | U | 1 | 295 | Fixed String | not used |

11.5 Xetra EnLight Enter Quoting Status Request

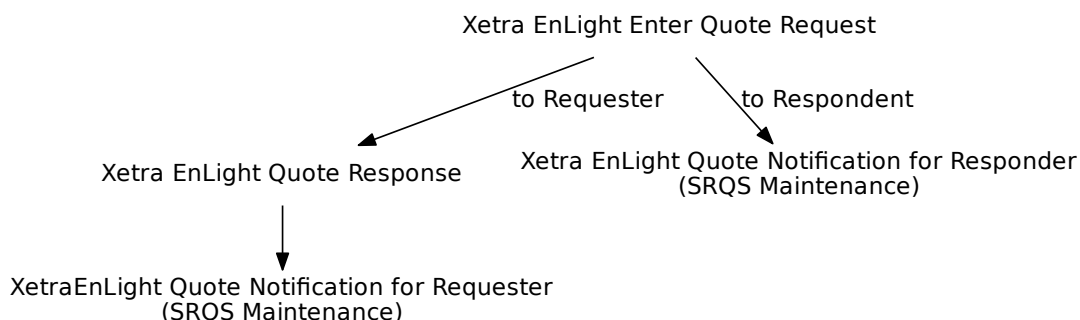
This message is sent to the service "Selective Request for Quote Service".



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|----------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|-----------------|
| <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: 10817 (MassQuoteAcknowledgement, MsgType = b) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 24 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 28 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 28787 | QuotingStatus | Y | 1 | 32 | unsigned int | Quoting status for the executing party <table border="1" data-bbox="991 1749 1409 1877"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </tbody> </table> | Value | Description | 2 | Open/Working | 3 | Closed/Inactive |
| Value | Description | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 33 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 38 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39040 | Pad4 | U | 4 | 44 | Fixed String | not used | | | | | | |

11.6 Xetra EnLight Enter Quote Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10802 (Quote-Request, MsgType = R) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 132 | BidPx | N | 8 | 24 | PriceType | Bid price/rate. |
| 133 | OfferPx | N | 8 | 32 | PriceType | Offer price/rate. |
| 134 | BidSize | N | 8 | 40 | Qty | Quantity of bid. |
| 135 | OfferSize | N | 8 | 48 | Qty | Quantity of offer. |
| 20003 | PartyIDClientID | N | 8 | 56 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |

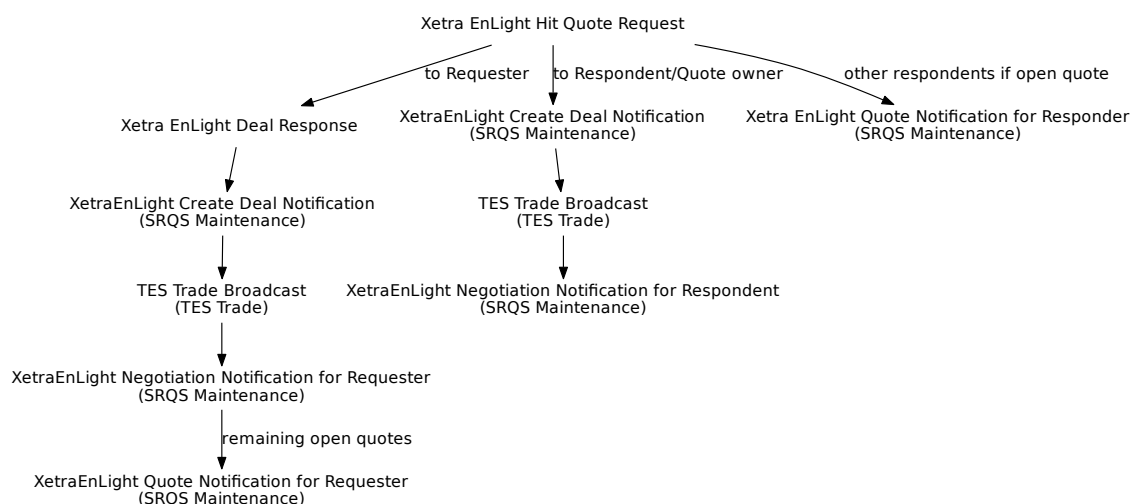
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|-------------------------|---|--------------|---|--------------------|
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 64 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 72 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 84 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 88 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 89 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 90 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|---------------------|----|------------------------|
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 91 | unsigned int | <p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 92 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 93 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 94 | Fixed String | <p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 99 | Fixed String | <p>Owning user name. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 105 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|---|
| 25008 | FreeText2 | N | 12 | 117 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25107 | FreeText4 | N | 16 | 129 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39070 | Pad7 | U | 7 | 145 | Fixed String | not used |

11.7 Xetra EnLight Hit Quote Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10804 (Quote-Response, MsgType = AJ) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 117 | QuoteID | N | 8 | 24 | unsigned int | System defined unique quote identifier |
| 38 | OrderQty | Y | 8 | 32 | Qty | Total Order Quantity. |
| 44 | Price | N | 8 | 40 | PriceType | Threshold for random allocation selection. Selected price needs to be better or equal. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|-------|
| 20003 | PartyIDClientID | N | 8 | 48 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 56 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 64 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 72 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 76 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 54 | Side | Y | 1 | 80 | 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 | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 81 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check |
| Value | Description | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|---------------------|----|-------------------------|---|--------------|---|--------------------|
| 25126 | ValueCheckTypeValue | Y | 1 | 82 | unsigned int | <p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 83 | unsigned int | <p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 84 | unsigned int | <p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 85 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | | | | | |
| 1002 | AllocMethod | Y | 1 | 86 | unsigned int | <p>Identifier for the trade quantity allocation method</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Automatic (Random)</td> </tr> <tr> <td>3</td> <td>Manual</td> </tr> </tbody> </table> | Value | Description | 1 | Automatic (Random) | 3 | Manual | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Automatic (Random) | | | | | | | | | | | | | | | |
| 3 | Manual | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|----|--|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 87 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 88 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | N | 5 | 89 | Fixed String | <p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 94 | Fixed String | <p>Owning user name. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 1041 | FirmTradeID | N | 20 | 100 | Fixed String | <p>User defined deal ID Valid characters: \x01-\x7E</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 120 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25008 | FreeText2 | N | 12 | 132 | Fixed String | <p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25107 | FreeText4 | N | 16 | 144 | Fixed String | <p>Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

11.8 Xetra EnLight Quote Notification for Responder

| 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: 10807 (Quote, MsgType = S) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 117 | QuoteID | N | 8 | 48 | unsigned int | System defined unique quote identifier | | | | | | |
| 1751 | SecondaryQuoteID | N | 8 | 56 | unsigned int | Unique secondary identifier for quote | | | | | | |
| 132 | BidPx | N | 8 | 64 | PriceType | Bid price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|----------------------------------|----|---|----|---------------------------------------|---|--------------------|
| 134 | BidSize | N | 8 | 72 | Qty | Quantity of bid. | | | | | | | | | | |
| 133 | OfferPx | N | 8 | 80 | PriceType | Offer price/rate. | | | | | | | | | | |
| 135 | OfferSize | N | 8 | 88 | Qty | Quantity of offer. | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 96 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 100 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 28787 | QuotingStatus | Y | 1 | 101 | unsigned int | Quoting status for the executing party <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open/Active</td> </tr> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> <tr> <td>4</td> <td>Open/Not Responded</td> </tr> </tbody> </table> | Value | Description | 1 | Open/Active | 2 | Open/Working | 3 | Closed/Inactive | 4 | Open/Not Responded |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Open/Active | | | | | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | | | | | |
| 4 | Open/Not Responded | | | | | | | | | | | | | | | |
| 28733 | QuoteEventReason | N | 1 | 102 | 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>19</td> <td>Price was not top of quote book.</td> </tr> <tr> <td>20</td> <td>Requester choose selection by the random algorithm.</td> </tr> <tr> <td>21</td> <td>Requester manually selected the quote</td> </tr> </tbody> </table> | Value | Description | 19 | Price was not top of quote book. | 20 | Requester choose selection by the random algorithm. | 21 | Requester manually selected the quote | | |
| Value | Description | | | | | | | | | | | | | | | |
| 19 | Price was not top of quote book. | | | | | | | | | | | | | | | |
| 20 | Requester choose selection by the random algorithm. | | | | | | | | | | | | | | | |
| 21 | Requester manually selected the quote | | | | | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 103 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 108 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 114 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 131 | QuoteReqID | N | 20 | 120 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|---|
| 25007 | FreeText1 | N | 12 | 140 | Fixed String | First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25008 | FreeText2 | N | 12 | 152 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25107 | FreeText4 | N | 16 | 164 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39040 | Pad4 | U | 4 | 180 | Fixed String | not used |

11.9 XetraEnLight Quote Notification for Requester

| 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: 10816 (Quote, MsgType = S) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1240 1409 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1447 1409 1532"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1727 1409 1812"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | N | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 48 | unsigned int | ID of a SRQS negotiation | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|---------------------|------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------|---|--------------|---|-----------------|---|--------------------|
| 1003 | TradeID | N | 4 | 52 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price. | | | | | | | | | | |
| 131 | QuoteReqID | N | 20 | 56 | Fixed String | SRQS negotiation report ID Valid characters: \x01-\x7E | | | | | | | | | | |
| 295 | NoQuoteEntries | Y | 1 | 76 | Counter | The number of quote entries for a Mass Quote. | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 77 | Fixed String | not used | | | | | | | | | | |
| <SRQSQuoteEntryGrp> | | | | | | Cardinality: 0-100, Record counter: NoQuoteEntries | | | | | | | | | | |
| 60 | >TransactTime | N | 8 | 80 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | |
| 117 | >QuotelD | N | 8 | 88 | unsigned int | Customer defined mass quote identifier. | | | | | | | | | | |
| 1751 | >SecondaryQuotelD | N | 8 | 96 | unsigned int | Unique secondary identifier for quote | | | | | | | | | | |
| 132 | >BidPx | N | 8 | 104 | PriceType | Bid price/rate. | | | | | | | | | | |
| 134 | >BidSize | N | 8 | 112 | Qty | Quantity of bid. | | | | | | | | | | |
| 133 | >OfferPx | N | 8 | 120 | PriceType | Offer price/rate. | | | | | | | | | | |
| 135 | >OfferSize | N | 8 | 128 | Qty | Quantity of offer. | | | | | | | | | | |
| 20012 | >PartyIDExecuting- Trader | N | 4 | 136 | unsigned int | Anonymous SmartRFQ user ID | | | | | | | | | | |
| 28787 | >QuotingStatus | Y | 1 | 140 | unsigned int | Quoting status for the executing party <table border="1" data-bbox="991 1274 1409 1487"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open/Active</td> </tr> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> <tr> <td>4</td> <td>Open/Not Responded</td> </tr> </tbody> </table> | Value | Description | 1 | Open/Active | 2 | Open/Working | 3 | Closed/Inactive | 4 | Open/Not Responded |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Open/Active | | | | | | | | | | | | | | | |
| 2 | Open/Working | | | | | | | | | | | | | | | |
| 3 | Closed/Inactive | | | | | | | | | | | | | | | |
| 4 | Open/Not Responded | | | | | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | N | 5 | 141 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 22012 | >PartyExecuting- Trader | N | 6 | 146 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 22036 | >PartyEnteringTrader | N | 6 | 152 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | |
| 39020 | >Pad2 | U | 2 | 158 | Fixed String | not used | | | | | | | | | | |

11.10 Xetra EnLight Deal Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|-------------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderOut></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10805 (QuoteAck, MsgType = CW) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><Message Body></i> | | | | | | |
| 48 | SecurityID | Y | 8 | 32 | signed int | Instrument identifier. |
| 117 | QuoteID | N | 8 | 40 | unsigned int | System defined unique quote identifier |
| 28758 | NegotiationID | Y | 4 | 48 | unsigned int | ID of a SRQS negotiation |
| 1003 | TradeID | N | 4 | 52 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price. |
| 1040 | SecondaryTradeID | N | 4 | 56 | unsigned int | Secondary Trade ID resulting from a Trade. |
| 1041 | FirmTradeID | N | 20 | 60 | Fixed String | User defined deal ID Valid characters: \x01-\x7E |
| 28762 | FirmNegotiationID | N | 20 | 80 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E |
| 39040 | Pad4 | U | 4 | 100 | Fixed String | not used |

11.11 XetraEnLight Create Deal Notification

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10808 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of this fill. | | | | | | |
| 32 | LastQty | Y | 8 | 56 | Qty | Quantity executed in this fill. | | | | | | |
| 117 | QuoteID | Y | 8 | 64 | unsigned int | System defined unique quote identifier | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|-------------------------|---|--------------|---|--------------------|
| 48 | SecurityID | Y | 8 | 72 | signed int | Instrument identifier. | | | | | | | | | | |
| 20003 | PartyIDClientID | N | 8 | 80 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. | | | | | | | | | | |
| 20122 | PartyIDInvestment-DecisionMaker | N | 8 | 88 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. | | | | | | | | | | |
| 25123 | ExecutingTrader | N | 8 | 96 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. | | | | | | | | | | |
| 28758 | NegotiationID | Y | 4 | 104 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | |
| 1003 | TradeID | Y | 4 | 108 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price. | | | | | | | | | | |
| 64 | SettlDate | N | 4 | 112 | LocalMktDate | The date on which settlement is to be effected. | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 116 | 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" data-bbox="991 1798 1409 2011"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |

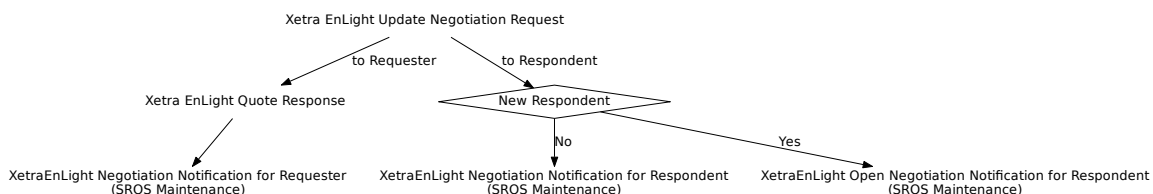
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|---|-------|-------------|----|------------------------|----|------------------------------|
| 939 | TrdRptStatus | Y | 1 | 117 | unsigned int | Trade Report status <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | | |
| Value | Description | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 118 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table> | Value | Description | R | Broadcast to requestor | Q | Broadcast to quote submitter |
| Value | Description | | | | | | | | | | | |
| R | Broadcast to requestor | | | | | | | | | | | |
| Q | Broadcast to quote submitter | | | | | | | | | | | |
| 54 | Side | Y | 1 | 119 | 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 | | | | | | | | | | | |
| 1002 | AllocMethod | Y | 1 | 120 | unsigned int | Identifier for the trade quantity allocation method <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Automatic (Random)</td> </tr> <tr> <td>3</td> <td>Manual</td> </tr> </tbody> </table> | Value | Description | 1 | Automatic (Random) | 3 | Manual |
| Value | Description | | | | | | | | | | | |
| 1 | Automatic (Random) | | | | | | | | | | | |
| 3 | Manual | | | | | | | | | | | |
| 28769 | NoOrderBookItems | Y | 1 | 121 | Counter | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 122 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 123 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|------|----|----------------------|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 124 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 125 | Fixed String | <p>Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 130 | Fixed String | <p>Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 22436 | RootPartyEntering-Trader | N | 6 | 136 | Fixed String | <p>Name of the entering root party user/trader. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | |
| 22601 | TargetPartyExecuting-Firm | N | 5 | 142 | Fixed String | <p>Name of target business unit. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22602 | TargetPartyExecuting-Trader | N | 6 | 147 | Fixed String | <p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22636 | TargetPartyEntering-Trader | N | 6 | 153 | Fixed String | <p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 1041 | FirmTradeID | N | 20 | 159 | Fixed String | <p>User defined deal ID Valid characters: \x01-\x7E</p> | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 179 | Fixed String | <p>User defined ID of a SRQS negotiation Valid characters: \x01-\x7E</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 199 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------|--------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------------|---|--------------------------|
| 25008 | FreeText2 | N | 12 | 211 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25107 | FreeText4 | N | 16 | 223 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 239 | Fixed String | not used | | | | | | |
| <OrderBookItemGrp> | | | | | | Cardinality: 0-26, Record counter: NoOrderBookItems | | | | | | |
| 25132 | >BestBidPx | N | 8 | 240 | PriceType | On-book trading best bid price | | | | | | |
| 25134 | >BestBidSize | N | 8 | 248 | Qty | On-book trading best bid quantity | | | | | | |
| 25133 | >BestOfferPx | N | 8 | 256 | PriceType | On-book trading best offer price | | | | | | |
| 25135 | >BestOfferSize | N | 8 | 264 | Qty | On-book trading best ask quantity | | | | | | |
| 1024 | >MDBBookType | Y | 1 | 272 | unsigned int | Type of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth (aggregated)</td> </tr> </tbody> </table> | Value | Description | 1 | Top of book | 2 | Price depth (aggregated) |
| Value | Description | | | | | | | | | | | |
| 1 | Top of book | | | | | | | | | | | |
| 2 | Price depth (aggregated) | | | | | | | | | | | |
| 1173 | >MDSubBookType | N | 1 | 273 | unsigned int | Sub-type/qualifier of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Volume Weighted Average</td> </tr> </tbody> </table> | Value | Description | 2 | Volume Weighted Average | | |
| Value | Description | | | | | | | | | | | |
| 2 | Volume Weighted Average | | | | | | | | | | | |
| 39060 | >Pad6 | U | 6 | 274 | Fixed String | not used | | | | | | |

11.12 Xetra EnLight Update Negotiation Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--------------------------------|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----|---|-----|
| <i><MessageHeaderIn></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10801 (Quote-Request, MsgType = R) | | | | | | |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used | | | | | | |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used | | | | | | |
| <i><RequestHeader></i> | | | | | | | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | | | |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 132 | BidPx | N | 8 | 24 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 32 | PriceType | Offer price/rate. | | | | | | |
| 38 | OrderQty | Y | 8 | 40 | Qty | Total Order Quantity. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 52 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 64 | SettlDate | N | 4 | 56 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 60 | Counter | Number of TargetParties records. | | | | | | |
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 61 | unsigned int | Instruction to show total number of Respondents in a SRQS event. | | | | | | |
| | | | | | | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|--|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-------------------|---|------|
| 54 | Side | N | 1 | 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 | | | | | | | | | | | |
| 298 | QuoteCancelType | N | 1 | 63 | unsigned int | Identifies the type of quote cancel. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancel All Quotes</td> </tr> </tbody> </table> | Value | Description | 4 | Cancel All Quotes | | |
| Value | Description | | | | | | | | | | | |
| 4 | Cancel All Quotes | | | | | | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 64 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 69 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 25172 | FreeText5 | N | 132 | 75 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 207 | Fixed String | not used | | | | | | |
| <i><XetraEnLightTargetParties></i> | | | | | | Cardinality: 0-50, Record counter: NoTargetPartyIDs | | | | | | |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 208 | unsigned int | Anonymous SmartRFQ user ID | | | | | | |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 212 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 217 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39000 | >Pad1 | U | 1 | 223 | Fixed String | not used | | | | | | |

11.13 XetraEnLight Negotiation Notification for Requester

| 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: 10812 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 21001 | TrdRegTSExecution-Time | N | 8 | 48 | UTCTimestamp | Time of the last SRQS Deal | | | | | | |
| 132 | BidPx | N | 8 | 56 | PriceType | Bid price/rate. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|------------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------|----|--------|
| 133 | OfferPx | N | 8 | 64 | PriceType | Offer price/rate. | | | | | | |
| 38 | OrderQty | Y | 8 | 72 | Qty | Total Order Quantity. | | | | | | |
| 31 | LastPx | N | 8 | 80 | PriceType | Price of this fill. | | | | | | |
| 151 | LeavesQty | N | 8 | 88 | Qty | Remaining quantity of an order. | | | | | | |
| 32 | LastQty | N | 8 | 96 | Qty | Quantity executed in this fill. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 104 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25150 | NumberOfRespondents | N | 4 | 108 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 64 | SettlDate | N | 4 | 112 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 297 | QuoteStatus | Y | 1 | 116 | unsigned int | Identifies the status of the quote acknowledgement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Removed</td> </tr> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table> | Value | Description | 6 | Removed | 16 | Active |
| Value | Description | | | | | | | | | | | |
| 6 | Removed | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 1461 | NoTargetPartyIDs | Y | 1 | 117 | Counter | Number of TargetParties records. | | | | | | |
| 25145 | NumberOfResp-DisclosureInstruction | Y | 1 | 118 | unsigned int | Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes |
| Value | Description | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | |
| 54 | Side | N | 1 | 119 | 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 | 120 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 125 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 131 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 137 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 157 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 39070 | Pad7 | U | 7 | 289 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-----------------------------|------------------------------------|-------|-----|-----|--------------|---|
| <XetraEnLightTargetParties> | | | | | | Cardinality: 0-50, Record counter: NoTargetPartyIDs |
| 20612 | >TargetParty- IDExecutingTrader | N | 4 | 296 | unsigned int | Anonymous SmartRFQ user ID |
| 22601 | >TargetParty- ExecutingFirm | N | 5 | 300 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 |
| 22602 | >TargetParty- ExecutingTrader | N | 6 | 305 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 |
| 39000 | >Pad1 | U | 1 | 311 | Fixed String | not used |

11.14 XetraEnLight Negotiation Notification for Respondent

| 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: 10813 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 132 | BidPx | N | 8 | 48 | PriceType | Bid price/rate. | | | | | | |
| 133 | OfferPx | N | 8 | 56 | PriceType | Offer price/rate. | | | | | | |
| 151 | LeavesQty | N | 8 | 64 | Qty | Remaining quantity of an order. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|---------|----|--------|
| 28758 | NegotiationID | Y | 4 | 72 | unsigned int | ID of a SRQS negotiation | | | | | | |
| 25150 | NumberOf-Respondents | N | 4 | 76 | unsigned int | Total number of Respondents in a SRQS event. | | | | | | |
| 64 | SettlDate | N | 4 | 80 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 297 | QuoteStatus | Y | 1 | 84 | unsigned int | Identifies the status of the quote acknowledgement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Removed</td> </tr> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table> | Value | Description | 6 | Removed | 16 | Active |
| Value | Description | | | | | | | | | | | |
| 6 | Removed | | | | | | | | | | | |
| 16 | Active | | | | | | | | | | | |
| 54 | Side | N | 1 | 85 | 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 | N | 5 | 86 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | N | 6 | 91 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22036 | PartyEnteringTrader | N | 6 | 97 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22601 | TargetPartyExecuting-Firm | Y | 5 | 103 | Fixed String | Name of target business unit. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22602 | TargetPartyExecuting-Trader | Y | 6 | 108 | Fixed String | Name of target user/trader. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 114 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | | | |
| 25172 | FreeText5 | N | 132 | 134 | Fixed String | Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 39060 | Pad6 | U | 6 | 266 | Fixed String | not used | | | | | | |

11.15 XetraEnLight Negotiation Status Notification

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|--|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10815 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 28758 | NegotiationID | Y | 4 | 48 | unsigned int | ID of a SRQS negotiation | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-------|-------------------|-------|-----|-----|--------------|--|-------|-------------|---|---------|
| 297 | QuoteStatus | Y | 1 | 52 | unsigned int | Identifies the status of the quote acknowledgement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Expired</td> </tr> </tbody> </table> | Value | Description | 7 | Expired |
| Value | Description | | | | | | | | | |
| 7 | Expired | | | | | | | | | |
| 28762 | FirmNegotiationID | N | 20 | 53 | Fixed String | User defined ID of a SRQS negotiation Valid characters: \x01-\x7E | | | | |
| 39070 | Pad7 | U | 7 | 73 | Fixed String | not used | | | | |

11.16 XetraEnLight Status Notification

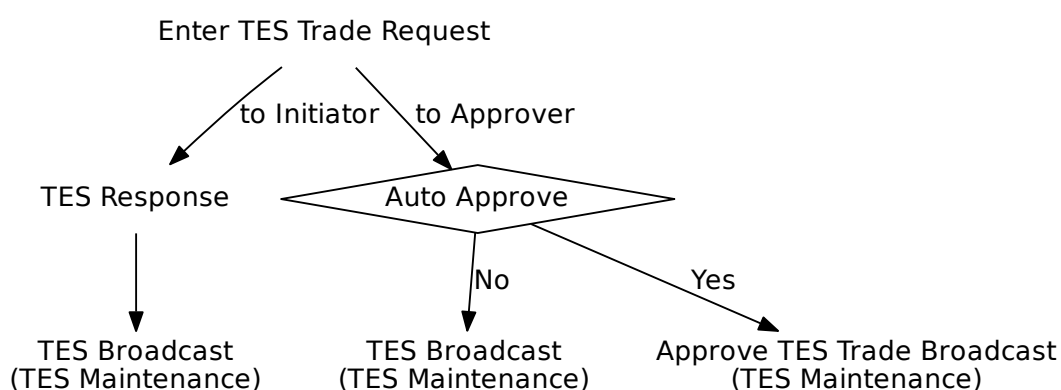
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10814 (Quote-StatusReport, MsgType = AI) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | U | 2 | 28 | unsigned int | not used | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1240 1409 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1447 1409 1532"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table> | Value | Description | 9 | SRQS Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1727 1409 1812"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 75 | TradeDate | N | 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> <tr> <td>105</td> <td>Service Resumed</td> </tr> </tbody> </table> | Value | Description | 101 | Start of Service | 104 | End of Service | 105 | Service Resumed |
| Value | Description | | | | | | | | | | | | | |
| 101 | Start of Service | | | | | | | | | | | | | |
| 104 | End of Service | | | | | | | | | | | | | |
| 105 | Service Resumed | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 45 | Fixed String | not used | | | | | | | | |

12 TES Trading

12.1 Enter TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10600 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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 | 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. | | | | | | |
| 155 | SettlCurrFxRate | N | 8 | 48 | float | The exchange rate which applies to a non-Euro settlement currency. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 56 | signed int | Product identifier. | | | | | | |
| 64 | SettlDate | N | 4 | 60 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 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>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale |
| Value | Description | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | |
| 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>0</td> <td>Submit</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | | |
| Value | Description | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 67 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | |
| 28583 | TradeReportText | N | 20 | 68 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 88 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39040 | Pad4 | U | 4 | 108 | Fixed String | not used | | | | | | |
| <SideAllocGrp> | | | | | | Cardinality: 1-99, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 112 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | U | 4 | 120 | unsigned int | not used | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 124 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|----------------------------|-------|-----|-----|--------------|---|-------|-------------|---|-----|---|------|
| 54 | >Side | Y | 1 | 128 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 129 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting- Trader | Y | 6 | 134 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 39040 | >Pad4 | U | 4 | 140 | Fixed String | not used | | | | | | |

12.2 TES Response

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|---------------------------------|---------------|-------|-----|-----|--------------|--|
| <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) |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used |
| <i><ResponseHeader></i> | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | Gateway request in timestamp. |
| 52 | SendingTime | Y | 8 | 16 | UTCTimestamp | Outgoing timestamp; filled always by the gateway |
| 34 | MsgSeqNum | Y | 4 | 24 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 39040 | Pad4 | U | 4 | 28 | Fixed String | not used |
| <i><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 |

12.3 TES Broadcast

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

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

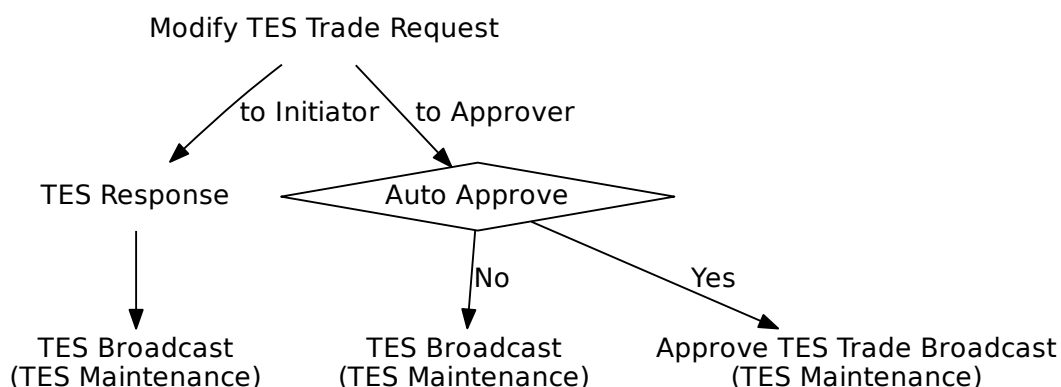
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--------------------|-------|-----|-----|--------------|--|-------|-------------|----|----------|------|----------------|---|-------------------|----|-------------|----|----------------|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | | | | | | | | | |
| 483 | TransBkdTime | N | 8 | 64 | 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. | | | | | | | | | | | | |
| 155 | SettlCurrFxRate | N | 8 | 72 | float | The exchange rate which applies to a non-Euro settlement currency. | | | | | | | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 80 | signed int | Product identifier. | | | | | | | | | | | | |
| 2489 | PackageID | Y | 4 | 84 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 88 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | |
| 64 | SettlDate | N | 4 | 92 | LocalMktDate | The date on which settlement is to be effected. | | | | | | | | | | | | |
| 25181 | AutoApprovalRuleID | N | 4 | 96 | unsigned int | Auto Approval rule id - only in case of erroneous Auto Approval processing | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 100 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 102 | Counter | Number of used bytes for field VarText (30355). | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 104 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 2 | Accept | 5 | No/Was (Replaced) | 11 | Alleged New | 13 | Alleged No/Was |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | |
| 11 | Alleged New | | | | | | | | | | | | | | | | | |
| 13 | Alleged No/Was | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 105 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> <tr> <td>9</td> <td>Deemed verified</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | 4 | Pending new | 9 | Deemed verified | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | | | |
| 9 | Deemed verified | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|------------------|---------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------|---|-----------------------|
| 28709 | NoSideAllocs | Y | 1 | 106 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 107 | 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 | 108 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 128 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 148 | Fixed String | Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 153 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 39000 | Pad1 | U | 1 | 159 | Fixed String | not used | | | | | | |
| <SideAllocGrpBC> | | | | | | Cardinality: 1-99, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 160 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | Y | 4 | 168 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 172 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 22001 | >PartyExecutingFirm | Y | 5 | 176 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | >PartyExecuting-Trader | Y | 6 | 181 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 54 | >Side | Y | 1 | 187 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|-------------------|-------|------|-----|-----------------|--|-------|-------------|---|---------|---|----------|---|---------------|---|----------|---|----------|
| 1840 | >TradeAllocStatus | Y | 1 | 188 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> </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 | | | | | | | | | | | | | | | | | |
| 39030 | >Pad3 | U | 3 | 189 | Fixed String | not used | | | | | | | | | | | | |
| 30355 | VarText | N | 2000 | 0 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E | | | | | | | | | | | | |

12.4 Modify TES Trade Request

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



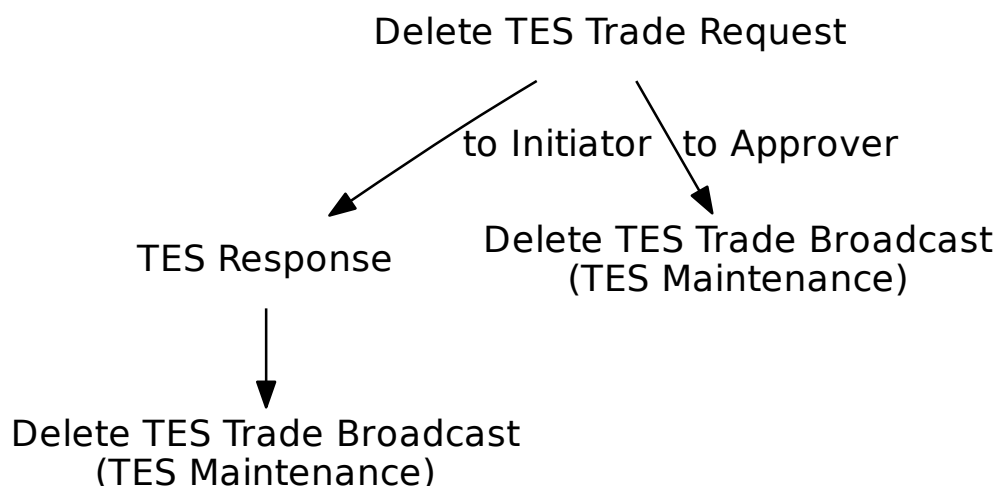
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|--|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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 T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided. | | | | | | |
| 64 | SettlDate | N | 4 | 52 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 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>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale |
| Value | Description | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | |
| 856 | TradeReportType | 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) | | | | | | | | | | | |
| 28709 | NoSideAllocs | Y | 1 | 59 | Counter | Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade | | | | | | |
| 28583 | TradeReportText | N | 20 | 60 | Fixed String | User defined TES ID. Valid characters: \x01-\x7E | | | | | | |
| 571 | TradeReportID | N | 20 | 80 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39040 | Pad4 | U | 4 | 100 | Fixed String | not used | | | | | | |
| <SideAllocGrp> | | | | | | Cardinality: 1-99, Record counter: NoSideAllocs | | | | | | |
| 80 | >AllocQty | Y | 8 | 104 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 467 | >IndividualAllocID | N | 4 | 112 | unsigned int | Unique identifier for a TES trade side. | | | | | | |
| 25180 | >TESEnrichment-RuleID | N | 4 | 116 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 54 | >Side | Y | 1 | 120 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|----------------------------|-------|-----|-----|--------------|---|
| 22001 | >PartyExecutingFirm | Y | 5 | 121 | Fixed String | Approving business unit Valid characters: A-Z, 0-9, \x20 |
| 22012 | >PartyExecuting- Trader | Y | 6 | 126 | Fixed String | Approving user name Valid characters: A-Z, 0-9, \x20 |
| 39040 | >Pad4 | U | 4 | 132 | Fixed String | not used |

12.5 Delete TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|-----------------|-------|-----|-----|--------------|---|
| <i><MessageHeaderIn></i> | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10602 (Trade-CaptureReport, MsgType = AE) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><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 T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided. | | | | | | |
| 828 | TrdType | Y | 2 | 36 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale |
| Value | Description | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 38 | 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 | 39 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 39050 | Pad5 | U | 5 | 59 | Fixed String | not used | | | | | | |

12.6 Delete TES Trade Broadcast

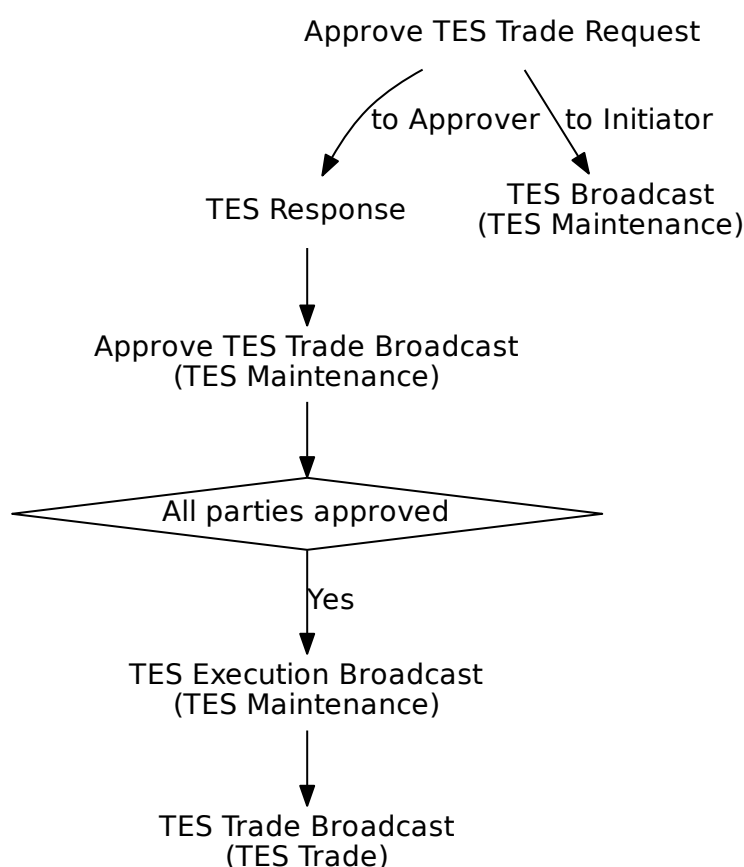
This message informs initiator and approvers about TES Trade deletions.

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------------------|------|---|-----|---|-----|---------------------------------------|-----|---------------------------------|
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | | | | | | | |
| 2489 | PackagelD | Y | 4 | 52 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | | | | | | | |
| 30017 | TESExecID | Y | 4 | 56 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | | | | | | | |
| 828 | TrdType | Y | 2 | 60 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | | | | | | | |
| 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> </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 |
| 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 | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 64 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Cancelled</td> </tr> </tbody> </table> | Value | Description | 2 | Cancelled | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 2 | Cancelled | | | | | | | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 65 | 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 | 66 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 86 | Fixed String | not used | | | | | | | | | | | | |

12.7 Approve TES Trade Request

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



| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|--------------------------------|--------------|-------|-----|-----|--------------|---|
| <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 |
| 39020 | 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 | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 2003 | PartyIDClientID | N | 8 | 24 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. |
| 20122 | PartyIdInvestment-DecisionMaker | N | 8 | 32 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 25123 | ExecutingTrader | N | 8 | 40 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 80 | AllocQty | Y | 8 | 48 | Qty | Quantity of the particular trade side in the TES trade. |
| 2489 | PackagelD | Y | 4 | 56 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 70 | AllocID | Y | 4 | 60 | unsigned int | Unique identifier for a TES Trade side. |
| 30017 | TESExecID | Y | 4 | 64 | unsigned int | System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided. |
| 1300 | MarketSegmentID | Y | 4 | 68 | signed int | Product identifier. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|----|-------------------|------|-------------------------|---|--------------|---|--------------------|
| 828 | TrdType | Y | 2 | 72 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | | | | | |
| 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>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 75 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 76 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 25126 | ValueCheckTypeValue | Y | 1 | 77 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | Y | 1 | 78 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|----|--|----|------------------------|
| 23002 | OrderAttribute-LiquidityProvision | Y | 1 | 79 | unsigned int | <p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision |
| Value | Description | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | |
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier | N | 1 | 80 | unsigned int | <p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 25124 | ExecutingTrader-Qualifier | Y | 1 | 81 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 82 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 571 | TradeReportID | N | 20 | 83 | Fixed String | <p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p> | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 103 | Fixed String | <p>Approving business unit Valid characters: A-Z, 0-9, \x20</p> | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 108 | Fixed String | <p>Approving user name Valid characters: A-Z, 0-9, \x20</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|-----|-----|--------------|---|
| 25007 | FreeText1 | N | 12 | 114 | Fixed String | First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25008 | FreeText2 | N | 12 | 126 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 25107 | FreeText4 | N | 16 | 138 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39060 | Pad6 | U | 6 | 154 | Fixed String | not used |

12.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------|-------|-----|-----|--------------|--|-------|-------------|----|-----|------|----------------|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. | | | | | | |
| 80 | AllocQty | Y | 8 | 56 | Qty | Quantity of the particular trade side in the TES trade. | | | | | | |
| 60 | TransactTime | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. | | | | | | |
| 483 | TransBkdTime | N | 8 | 72 | UTCTimestamp | Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end. | | | | | | |
| 155 | SettlCurrFxRate | N | 8 | 80 | float | The exchange rate which applies to a non-Euro settlement currency. | | | | | | |
| 1300 | MarketSegmentID | Y | 4 | 88 | signed int | Product identifier. | | | | | | |
| 2489 | PackageID | Y | 4 | 92 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 30017 | TESExecID | Y | 4 | 96 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | |
| 70 | AllocID | Y | 4 | 100 | unsigned int | Unique identifier for a TES Trade side. | | | | | | |
| 64 | SettlDate | N | 4 | 104 | LocalMktDate | The date on which settlement is to be effected. | | | | | | |
| 25180 | TESEnrichmentRuleID | N | 4 | 108 | unsigned int | Enrichment Rule ID for TES trades (to be used only in case of Auto Approval) | | | | | | |
| 25181 | AutoApprovalRuleID | N | 4 | 112 | unsigned int | Auto Approval Rule ID applied for TES trade approval | | | | | | |
| 828 | TrdType | Y | 2 | 116 | unsigned int | Type of TES trade. <table border="1" data-bbox="991 1451 1410 1581"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale |
| Value | Description | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | |
| 30354 | VarTextLen | N | 2 | 118 | Counter | Number of used bytes for field VarText (30355). | | | | | | |
| 54 | Side | Y | 1 | 120 | unsigned int | Side of the TES trade. <table border="1" data-bbox="991 1738 1410 1868"> <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 | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|-------------------------|---|---------------|---|--------------------|---|----------|
| 25126 | ValueCheckTypeValue | N | 1 | 121 | unsigned int | Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | |
| 25127 | ValueCheckType-Quantity | N | 1 | 122 | unsigned int | Indicator for checking the order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check | 1 | Check | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 0 | Do not check | | | | | | | | | | | | | | | | | |
| 1 | Check | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 123 | 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 | | | | | | | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 124 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table> | Value | Description | 4 | Pending new | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 4 | Pending new | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 125 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | |
| 1840 | TradeAllocStatus | Y | 1 | 126 | unsigned int | Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> </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 | | | | | | |
|-------|---------------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------------|---|-----------------------|
| 1011 | MessageEventSource | Y | 1 | 127 | 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 | 128 | Fixed String | User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E | | | | | | |
| 22001 | PartyExecutingFirm | Y | 5 | 148 | Fixed String | Owning business unit name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22012 | PartyExecutingTrader | Y | 6 | 153 | Fixed String | Owning user name. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 20007 | PartyIDEnteringFirm | Y | 1 | 159 | unsigned int | Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision |
| Value | Description | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | |
| 22036 | PartyEnteringTrader | Y | 6 | 160 | Fixed String | The entering user Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 22401 | RootPartyExecuting-Firm | N | 5 | 166 | Fixed String | Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 171 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 25007 | FreeText1 | N | 12 | 177 | Fixed String | First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 189 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|------------|-------|------|-----|-----------------|--|
| 25107 | FreeText4 | N | 16 | 201 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 39070 | Pad7 | U | 7 | 217 | Fixed String | not used |
| 30355 | VarText | N | 2000 | 224 | Variable String | Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E |

12.9 TES Status Broadcast

This message informs about the TES status.

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

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

12.10 TES Execution Broadcast

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|-----------------|---|------|
| <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) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1355 1409 1485"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1561 1409 1646"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table> | Value | Description | 7 | TES Maintenance | | |
| Value | Description | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1843 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 40 | UTCTimestamp | Transaction timestamp. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------|-------|-----|-----|--------------|---|-------|-------------|----|-----------------------|------|----------------|
| 1300 | MarketSegmentID | Y | 4 | 48 | signed int | Product identifier. | | | | | | |
| 2489 | PackageID | Y | 4 | 52 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. | | | | | | |
| 30017 | TESExecID | Y | 4 | 56 | unsigned int | System transaction identifier for a T7 Entry Service transaction. | | | | | | |
| 70 | AllocID | Y | 4 | 60 | unsigned int | Unique identifier for a TES Trade side. | | | | | | |
| 828 | TrdType | Y | 2 | 64 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale |
| Value | Description | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 66 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table> | Value | Description | 2 | Accept | | |
| Value | Description | | | | | | | | | | | |
| 2 | Accept | | | | | | | | | | | |
| 54 | Side | Y | 1 | 67 | unsigned int | Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value | Description | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | |
| 939 | TrdRptStatus | N | 1 | 68 | unsigned int | Overall status of the TES trade, for Initiator only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted | | |
| Value | Description | | | | | | | | | | | |
| 0 | Accepted | | | | | | | | | | | |
| 1011 | MessageEventSource | Y | 1 | 69 | char | Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table> | Value | Description | A | Broadcast to approver | | |
| Value | Description | | | | | | | | | | | |
| A | Broadcast to approver | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 70 | Fixed String | not used | | | | | | |

12.11 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) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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 | | | | | | | | | | | |
| 39070 | 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 |
|-------|--|-------|-----|-----|---------------|---|
| 31 | LastPx | Y | 8 | 48 | PriceType | Price of TES trade. |
| 32 | LastQty | Y | 8 | 56 | Qty | Quantity executed in this fill. |
| 60 | TransactTime | Y | 8 | 64 | UTCTimestamp | Transaction timestamp. |
| 119 | SettlCurrAmt | Y | 8 | 72 | float | The sum of money to be settled. |
| 1072 | SideGrossTradeAmt | N | 8 | 80 | PriceType | Market value |
| 155 | SettlCurrFxRate | N | 8 | 88 | float | The exchange rate which applies to a non-Euro settlement currency. |
| 159 | AccruedInteresAmt | N | 8 | 96 | PriceType | Accrued interest amount |
| 223 | CouponRate | N | 8 | 104 | floatDecimal7 | Coupon rate |
| 20403 | RootPartyIDClientID | N | 8 | 112 | unsigned int | Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. |
| 25123 | ExecutingTrader | N | 8 | 120 | unsigned int | Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |
| 20522 | RootParty- IDInvestmentDecision- Maker | N | 8 | 128 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 2489 | PackageID | Y | 4 | 136 | unsigned int | Identifier for a T7 Entry Service trade i.e. TES trade ID. |
| 1300 | MarketSegmentID | Y | 4 | 140 | signed int | Product identifier. |
| 1003 | TradeID | Y | 4 | 144 | unsigned int | Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument. |
| 75 | TradeDate | Y | 4 | 148 | LocalMktDate | Business date. |
| 1506 | SideTradeID | Y | 4 | 152 | unsigned int | Private trade identifier of an executed TES Trade Side per simple instrument. |
| 20455 | RootPartyIDSessionID | N | 4 | 156 | unsigned int | Session ID. |
| 25113 | RootParty- IDSettlementUnit | Y | 4 | 160 | unsigned int | Settlement Business Unit ID. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------------------|-------|-----|-----|--------------|--|-------|-------------|----|------|------|----------------|------|-------------------------------------|---|------|---|------|---|------|----|------|----|------|----|------|---|-------------|
| 25114 | RootPartyIDContra-Unit | N | 4 | 164 | unsigned int | The identifier of the participant counterparty institution. | | | | | | | | | | | | | | | | | | | | | | |
| 25116 | RootPartyIDContra-SettlementUnit | N | 4 | 168 | unsigned int | Clearing member of the counterparty. | | | | | | | | | | | | | | | | | | | | | | |
| 1126 | OrigTradeID | N | 4 | 172 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. | | | | | | | | | | | | | | | | | | | | | | |
| 20459 | RootParty-IDExecutingUnit | Y | 4 | 176 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20412 | RootParty-IDExecutingTrader | Y | 4 | 180 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | | | |
| 25026 | RootPartyIDClearing-Unit | Y | 4 | 184 | unsigned int | Clearing Business Unit ID. | | | | | | | | | | | | | | | | | | | | | | |
| 64 | SettlDate | Y | 4 | 188 | LocalMktDate | The date on which settlement is to be effected. | | | | | | | | | | | | | | | | | | | | | | |
| 157 | NumDaysInterest | N | 4 | 192 | unsigned int | Accrued interest amount | | | | | | | | | | | | | | | | | | | | | | |
| 28758 | NegotiationID | N | 4 | 196 | unsigned int | ID of a SRQS negotiation | | | | | | | | | | | | | | | | | | | | | | |
| 25152 | SRQSRelatedTradeID | N | 4 | 200 | unsigned int | Trade ID out of a SRQS Negotiation Event | | | | | | | | | | | | | | | | | | | | | | |
| 828 | TrdType | N | 2 | 204 | unsigned int | Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table> | Value | Description | 54 | OTC | 1005 | Large in scale | 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 54 | OTC | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1005 | Large in scale | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1006 | Eurex/Xetra Enlight triggered trade | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 30 | LastMkt | Y | 2 | 206 | unsigned int | Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>13</td> <td>XFRA</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 6 | XMAL | 7 | XBUL | 8 | XBUD | 9 | XLJU | 10 | XPRA | 11 | XZAG | 13 | XFRA | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | XETR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | XVIE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | XMAL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | XBUL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | XBUD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | XLJU | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | XPRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | XZAG | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | XFRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | |
|-------|--------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------------------------|---|-------------------------|---|-------------------------|---|--------------------|
| 54 | Side | Y | 1 | 208 | unsigned int | Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | N | 1 | 209 | unsigned int | This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 210 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break | | |
| Value | Description | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | |
| 830 | TransferReason | Y | 1 | 211 | unsigned int | Identifies the role for which the trade notification is received. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table> | Value | Description | 1 | Owner | 2 | Clearer | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 1 | Owner | | | | | | | | | | | | | | | |
| 2 | Clearer | | | | | | | | | | | | | | | |
| 1390 | TradePublishIndicator | Y | 1 | 212 | unsigned int | Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred publication to market</td> </tr> <tr> <td>3</td> <td>Published to market</td> </tr> </tbody> </table> | Value | Description | 2 | Deferred publication to market | 3 | Published to market | | | | |
| Value | Description | | | | | | | | | | | | | | | |
| 2 | Deferred publication to market | | | | | | | | | | | | | | | |
| 3 | Published to market | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|------------------------|----|------------------------|---|----------------------|---|--------------------|---|--|---|----------------------------------|---|-----------|
| 28890 | DeliveryType | Y | 1 | 213 | unsigned int | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Auslandskassenverein</td> </tr> <tr> <td>2</td> <td>Girosammelverwahrung</td> </tr> <tr> <td>3</td> <td>Streifbandverwahrung</td> </tr> <tr> <td>4</td> <td>Wertpapierrechnung</td> </tr> <tr> <td>5</td> <td>Non-collective safe custody securities to be settled via T2S</td> </tr> </tbody> </table> | Value | Description | 1 | Auslandskassenverein | 2 | Girosammelverwahrung | 3 | Streifbandverwahrung | 4 | Wertpapierrechnung | 5 | Non-collective safe custody securities to be settled via T2S | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Auslandskassenverein | | | | | | | | | | | | | | | | | | | | | |
| 2 | Girosammelverwahrung | | | | | | | | | | | | | | | | | | | | | |
| 3 | Streifbandverwahrung | | | | | | | | | | | | | | | | | | | | | |
| 4 | Wertpapierrechnung | | | | | | | | | | | | | | | | | | | | | |
| 5 | Non-collective safe custody securities to be settled via T2S | | | | | | | | | | | | | | | | | | | | | |
| 28896 | LastCouponDeviation-Indicator | N | 1 | 214 | unsigned int | <p>Last coupon deviation indicator</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>Short period</td> </tr> <tr> <td>2</td> <td>Long period</td> </tr> <tr> <td>3</td> <td>Only one coupon</td> </tr> <tr> <td>4</td> <td>Short - two interest payments due</td> </tr> <tr> <td>5</td> <td>Long - two interest payments due</td> </tr> <tr> <td>6</td> <td>Perpetual</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Short period | 2 | Long period | 3 | Only one coupon | 4 | Short - two interest payments due | 5 | Long - two interest payments due | 6 | Perpetual |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | |
| 1 | Short period | | | | | | | | | | | | | | | | | | | | | |
| 2 | Long period | | | | | | | | | | | | | | | | | | | | | |
| 3 | Only one coupon | | | | | | | | | | | | | | | | | | | | | |
| 4 | Short - two interest payments due | | | | | | | | | | | | | | | | | | | | | |
| 5 | Long - two interest payments due | | | | | | | | | | | | | | | | | | | | | |
| 6 | Perpetual | | | | | | | | | | | | | | | | | | | | | |
| 28897 | RefinancingEligibility-Indicator | N | 1 | 215 | unsigned int | <p>Ability of a security to be accepted for refinancing</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | |
| 577 | ClearingInstruction | N | 1 | 216 | unsigned int | <p>Clearing instructions</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Bilateral netting only</td> </tr> <tr> <td>13</td> <td>Self clearing</td> </tr> </tbody> </table> | Value | Description | 2 | Bilateral netting only | 13 | Self clearing | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 2 | Bilateral netting only | | | | | | | | | | | | | | | | | | | | | |
| 13 | Self clearing | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 217 | unsigned int | <p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|----|--|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 218 | unsigned int | <p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21622 | RootParty- IDInvestmentDecision- MakerQualifier | N | 1 | 219 | unsigned int | <p>Qualifier for field PartyId- InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 220 | unsigned int | <p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | |
| Value | Description | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | |
| 1 | Account | N | 2 | 221 | Fixed String | <p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p> | | | | | | |
| 25007 | FreeText1 | N | 12 | 223 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |
| 25008 | FreeText2 | N | 12 | 235 | Fixed String | <p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p> | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|---------------------------------|-------|-----|-----|--------------|--|
| 25107 | FreeText4 | N | 16 | 247 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E |
| 120 | SettlCurrency | Y | 3 | 263 | CurrencyType | The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z, 0-9, \x20 |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 266 | Fixed String | Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 22412 | RootPartyExecuting-Trader | Y | 6 | 271 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 22404 | RootPartyClearing-Firm | Y | 5 | 277 | Fixed String | Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 25112 | RootPartyExecuting-FirmKVNumber | Y | 4 | 282 | Fixed String | The KV-Number of the participant Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 22491 | RootPartySettlement-Account | Y | 35 | 286 | Fixed String | The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20, \x22-\x7B, \x7D, \x7E |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 22410 | RootPartySettlement-Location | Y | 3 | 321 | Fixed String | <p>The settlement location of the participant resp. the settlement account of its clearing member.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Intersettle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| APK | APK - Euroclear Finland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBF | CBF - Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBL | CBL - Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CCO | CCO - Euroclear UK and Ireland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CIK | CIK - Euroclear Belgium | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| EOC | EOC - Euroclear Bank | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| HEL | HEL - HELEX Greece | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBC | IBC - Iberclear Spain | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| INT | INT - Interbolsa Portugal | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| KDP | KDP - KDPW Poland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MOT | MOT - Monte Titoli Italy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| NEC | NEC - Euroclear Netherlands | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OEB | OEB - OeKB Austria | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIC | SIC - Euroclear France | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIS | SIS - Sega Intersettle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPC | VPC - Euroclear Sweden | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPD | VPD - VP Denmark | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPS | VPS - VPS Norway | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22490 | RootPartySettlement-Firm | Y | 5 | 324 | Fixed String | <p>The settlement firm of the participant Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22417 | RootPartyContraFirm | N | 5 | 329 | Fixed String | <p>The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25119 | RootPartyContra-SettlementFirm | N | 5 | 334 | Fixed String | <p>The clearing member of the counterpart. Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25115 | RootPartyContraFirm-KVNumber | Y | 4 | 339 | Fixed String | <p>The KV-Number of the participant which was counterparty of a trade. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 25117 | RootPartyContra-SettlementAccount | Y | 35 | 343 | Fixed String | The settlement account of the counterparty resp. the settlement account of its clearing member. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25118 | RootPartyContra-SettlementLocation | N | 3 | 378 | Fixed String | The settlement location of the counterparty member resp. the settlement location of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Intersettle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| APK | APK - Euroclear Finland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBF | CBF - Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBL | CBL - Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CCO | CCO - Euroclear UK and Ireland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CIK | CIK - Euroclear Belgium | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| EOC | EOC - Euroclear Bank | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| HEL | HEL - HELEX Greece | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBC | IBC - Iberclear Spain | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| INT | INT - Interbolsa Portugal | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| KDP | KDP - KDPW Poland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MOT | MOT - Monte Titoli Italy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| NEC | NEC - Euroclear Netherlands | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OEB | OEB - OeKB Austria | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIC | SIC - Euroclear France | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIS | SIS - Sega Intersettle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPC | VPC - Euroclear Sweden | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPD | VPD - VP Denmark | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPS | VPS - VPS Norway | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20473 | RootParty-IDExecutionVenue | N | 4 | 381 | Fixed String | Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1903 | RegulatoryTradeID | N | 52 | 385 | Fixed String | TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 437 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

13 Other

13.1 Trade Notification

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <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: 10500 (Trade-CaptureReport, MsgType = AE) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplIID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|----------------|---------------------|-------|-----|-----|---------------|--|
| <Message Body> | | | | | | |
| 48 | SecurityID | Y | 8 | 40 | signed int | Instrument identifier. |
| 44 | Price | N | 8 | 48 | PriceType | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4). |
| 31 | LastPx | Y | 8 | 56 | PriceType | Price of this fill. |
| 32 | LastQty | Y | 8 | 64 | Qty | Quantity executed in this fill. |
| 119 | SettlCurrAmt | Y | 8 | 72 | float | The sum of money to be settled. |
| 155 | SettlCurrFxRate | N | 8 | 80 | float | The exchange rate which applies to a non-Euro settlement currency. |
| 60 | TransactTime | Y | 8 | 88 | UTCTimestamp | Transaction timestamp. |
| 37 | OrderID | N | 8 | 96 | unsigned int | Exchange Order ID generated by the T7 system. |
| 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. |
| 151 | LeavesQty | N | 8 | 112 | Qty | Remaining quantity of the order at the time of the execution. If the order has been executed partially this field contains the non-executed quantity. A remaining size of 0 indicates that the order is fully matched or no longer active. |
| 14 | CumQty | N | 8 | 120 | Qty | Cumulated executed quantity of an order. |
| 1072 | SideGrossTradeAmt | N | 8 | 128 | PriceType | Market value |
| 159 | AccruedInteresAmt | N | 8 | 136 | PriceType | Accrued interest amount |
| 223 | CouponRate | N | 8 | 144 | floatDecimal7 | Coupon rate |
| 20403 | RootPartyIDClientID | N | 8 | 152 | unsigned int | Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. |
| 25123 | ExecutingTrader | N | 8 | 160 | unsigned int | Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--|-------|-----|-----|--------------|---|
| 20522 | RootParty- IDInvestmentDecision- Maker | N | 8 | 168 | unsigned int | Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. |
| 1003 | TradeID | Y | 4 | 176 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price. |
| 1126 | OrigTradeID | N | 4 | 180 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier. |
| 20459 | RootParty- IDExecutingUnit | Y | 4 | 184 | unsigned int | Business Unit ID. |
| 20455 | RootPartyIDSessionID | N | 4 | 188 | unsigned int | Session ID. |
| 20412 | RootParty- IDExecutingTrader | N | 4 | 192 | unsigned int | Owning User ID. |
| 25113 | RootParty- IDSettlementUnit | Y | 4 | 196 | unsigned int | Settlement Business Unit ID. |
| 25026 | RootPartyIDClearing- Unit | Y | 4 | 200 | unsigned int | Clearing Business Unit ID. |
| 25114 | RootPartyIDContra- Unit | N | 4 | 204 | unsigned int | The identifier of the participant counterparty institution. |
| 25116 | RootPartyIDContra- SettlementUnit | N | 4 | 208 | unsigned int | The Settlement Business Unit ID of the counter party. |
| 20066 | PartyIDSpecialist- Trader | N | 4 | 212 | unsigned int | Trader ID of Specialist |
| 25108 | OrderIDSfx | N | 4 | 216 | unsigned int | System order version number. |
| 1300 | MarketSegmentID | Y | 4 | 220 | signed int | Product identifier. |
| 1506 | SideTradeID | Y | 4 | 224 | unsigned int | Private trade identifier of an order or quote match step. |
| 1005 | SideTradeReportID | Y | 4 | 228 | unsigned int | Unique identifier for each side of a trade (with or without a central counterparty). |
| 2490 | TradeNumber | N | 4 | 232 | unsigned int | Execution counter. |
| 28582 | MatchDate | Y | 4 | 236 | LocalMktDate | Business day of the match event. |
| 64 | SettlDate | Y | 4 | 240 | LocalMktDate | The date on which settlement is to be effected. |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-------------------------|-------|-----|-----|--------------|--|-------|-------------|---|--------|---|-------------------|---|-------------------------|---|------|---|------|---|------|----|------|----|------|----|------|---|-------------|
| 880 | TrdMatchID | Y | 4 | 244 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting. | | | | | | | | | | | | | | | | | | | | | | |
| 157 | NumDaysInterest | N | 4 | 248 | unsigned int | Accrued interest amount | | | | | | | | | | | | | | | | | | | | | | |
| 30 | LastMkt | Y | 2 | 252 | unsigned int | Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>13</td> <td>XFRA</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 6 | XMAL | 7 | XBUL | 8 | XBUD | 9 | XLJU | 10 | XPRA | 11 | XZAG | 13 | XFRA | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | XETR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | XVIE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | XMAL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | XBUL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | XBUD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | XLJU | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | XPRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | XZAG | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | XFRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 856 | TradeReportType | Y | 1 | 254 | unsigned int | Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table> | Value | Description | 0 | Submit | 5 | No/Was (Replaced) | 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Submit | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | No/Was (Replaced) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | (Locked-In) Trade Break | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 830 | TransferReason | Y | 1 | 255 | 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 | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|--|---|---------------------------|---|------------------|---|-------------------------|----|--------------------------|----|------------------------|----|--------------------|
| 574 | MatchType | N | 1 | 256 | unsigned int | <p>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report (reporting from recognized markets)</td> </tr> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</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 | 12 | Auto match at midpoint | 14 | Continuous Auction |
| 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 | | | | | | | | | | | | | | | | | | | | | |
| 12 | Auto match at midpoint | | | | | | | | | | | | | | | | | | | | | |
| 14 | Continuous Auction | | | | | | | | | | | | | | | | | | | | | |
| 28610 | MatchSubType | N | 1 | 257 | unsigned int | <p>Indicates the auction type the trade originates from. Not filled for uncrossing, i.e. when a complex instrument switches to the instrument state "Continuous".</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit Breaker auction</td> </tr> <tr> <td>5</td> <td>Trade-at-Close</td> </tr> </tbody> </table> | Value | Description | 1 | Opening auction | 2 | Closing auction | 3 | Intraday auction | 4 | Circuit Breaker auction | 5 | Trade-at-Close | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Opening auction | | | | | | | | | | | | | | | | | | | | | |
| 2 | Closing auction | | | | | | | | | | | | | | | | | | | | | |
| 3 | Intraday auction | | | | | | | | | | | | | | | | | | | | | |
| 4 | Circuit Breaker auction | | | | | | | | | | | | | | | | | | | | | |
| 5 | Trade-at-Close | | | | | | | | | | | | | | | | | | | | | |
| 54 | Side | Y | 1 | 258 | unsigned int | <p>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Buy | | | | | | | | | | | | | | | | | | | | | |
| 2 | Sell | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|---------------------------|---|---|---|---|---|--------------------|---|--|
| 1444 | SideLiquidityInd | N | 1 | 259 | unsigned int | Order initiator is passive or aggressive or other <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive, includes triggered orders)</td> </tr> <tr> <td>4</td> <td>Auction (includes VDO matching at midpoint)</td> </tr> </tbody> </table> | Value | Description | 1 | Added liquidity (passive) | 2 | Removed liquidity (aggressive, includes triggered orders) | 4 | Auction (includes VDO matching at midpoint) | | | | |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Added liquidity (passive) | | | | | | | | | | | | | | | | | |
| 2 | Removed liquidity (aggressive, includes triggered orders) | | | | | | | | | | | | | | | | | |
| 4 | Auction (includes VDO matching at midpoint) | | | | | | | | | | | | | | | | | |
| 28890 | DeliveryType | Y | 1 | 260 | unsigned int | Delivery Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Auslandskassenverein</td> </tr> <tr> <td>2</td> <td>Girosammelverwahrung</td> </tr> <tr> <td>3</td> <td>Streifbandverwahrung</td> </tr> <tr> <td>4</td> <td>Wertpapierrechnung</td> </tr> <tr> <td>5</td> <td>Non-collective safe custody securities to be settled via T2S</td> </tr> </tbody> </table> | Value | Description | 1 | Auslandskassenverein | 2 | Girosammelverwahrung | 3 | Streifbandverwahrung | 4 | Wertpapierrechnung | 5 | Non-collective safe custody securities to be settled via T2S |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Auslandskassenverein | | | | | | | | | | | | | | | | | |
| 2 | Girosammelverwahrung | | | | | | | | | | | | | | | | | |
| 3 | Streifbandverwahrung | | | | | | | | | | | | | | | | | |
| 4 | Wertpapierrechnung | | | | | | | | | | | | | | | | | |
| 5 | Non-collective safe custody securities to be settled via T2S | | | | | | | | | | | | | | | | | |
| 1815 | TradingCapacity | Y | 1 | 261 | 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>3</td> <td>Issuer/Liquidity Provider</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 3 | Issuer/Liquidity Provider | 5 | Principal (Proprietary) | 6 | Market Maker | 9 | Riskless Principal |
| Value | Description | | | | | | | | | | | | | | | | | |
| 1 | Customer (Agency) | | | | | | | | | | | | | | | | | |
| 3 | Issuer/Liquidity Provider | | | | | | | | | | | | | | | | | |
| 5 | Principal (Proprietary) | | | | | | | | | | | | | | | | | |
| 6 | Market Maker | | | | | | | | | | | | | | | | | |
| 9 | Riskless Principal | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | |
|-------|--|-------|-----|-----|--------------|---|-------|-------------|---|--|----|------------------------|---|-------------|---|-----------------|---|-----------------------------------|---|----------------------------------|---|-----------|
| 28896 | LastCouponDeviation-Indicator | N | 1 | 262 | unsigned int | Last coupon deviation indicator <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>Short period</td> </tr> <tr> <td>2</td> <td>Long period</td> </tr> <tr> <td>3</td> <td>Only one coupon</td> </tr> <tr> <td>4</td> <td>Short - two interest payments due</td> </tr> <tr> <td>5</td> <td>Long - two interest payments due</td> </tr> <tr> <td>6</td> <td>Perpetual</td> </tr> </tbody> </table> | Value | Description | 0 | None | 1 | Short period | 2 | Long period | 3 | Only one coupon | 4 | Short - two interest payments due | 5 | Long - two interest payments due | 6 | Perpetual |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | None | | | | | | | | | | | | | | | | | | | | | |
| 1 | Short period | | | | | | | | | | | | | | | | | | | | | |
| 2 | Long period | | | | | | | | | | | | | | | | | | | | | |
| 3 | Only one coupon | | | | | | | | | | | | | | | | | | | | | |
| 4 | Short - two interest payments due | | | | | | | | | | | | | | | | | | | | | |
| 5 | Long - two interest payments due | | | | | | | | | | | | | | | | | | | | | |
| 6 | Perpetual | | | | | | | | | | | | | | | | | | | | | |
| 28897 | RefinancingEligibility-Indicator | N | 1 | 263 | unsigned int | Ability of a security to be accepted for refinancing <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table> | Value | Description | 0 | No | 1 | Yes | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 0 | No | | | | | | | | | | | | | | | | | | | | | |
| 1 | Yes | | | | | | | | | | | | | | | | | | | | | |
| 577 | ClearingInstruction | N | 1 | 264 | unsigned int | Clearing instructions <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Bilateral netting only</td> </tr> <tr> <td>13</td> <td>Self clearing</td> </tr> </tbody> </table> | Value | Description | 2 | Bilateral netting only | 13 | Self clearing | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 2 | Bilateral netting only | | | | | | | | | | | | | | | | | | | | | |
| 13 | Self clearing | | | | | | | | | | | | | | | | | | | | | |
| 1724 | OrderOrigination | N | 1 | 265 | unsigned int | Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table> | Value | Description | 5 | Order received from a direct access customer | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 5 | Order received from a direct access customer | | | | | | | | | | | | | | | | | | | | | |
| 23002 | OrderAttribute-LiquidityProvision | N | 1 | 266 | unsigned int | Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table> | Value | Description | 1 | Liquidity provision | 0 | No liquidity provision | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | |
| 1 | Liquidity provision | | | | | | | | | | | | | | | | | | | | | |
| 0 | No liquidity provision | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---|-------|-----|-----|--------------|--|-------|-------------|----|------|----|----------------------|
| 25124 | ExecutingTrader- Qualifier | N | 1 | 267 | unsigned int | Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 21622 | RootParty- IDInvestmentDecision- MakerQualifier | N | 1 | 268 | unsigned int | Qualifier for field PartyId- InvestmentDecisionMaker. Mem- bers/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algo | 24 | Human/Natural person |
| Value | Description | | | | | | | | | | | |
| 22 | Algo | | | | | | | | | | | |
| 24 | Human/Natural person | | | | | | | | | | | |
| 1 | Account | N | 2 | 269 | Fixed String | Accounts to book trades and keep po- sitions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52 | | | | | | |
| 120 | SettlCurrency | Y | 3 | 271 | CurrencyType | The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 15 | Currency | Y | 3 | 274 | CurrencyType | The ISO Code of the currency in which a price is quoted/shown. Valid characters: A-Z, 0-9, \x20 | | | | | | |
| 25007 | FreeText1 | N | 12 | 277 | Fixed String | First free-format text field for trader- specific or customer-related com- ments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 25008 | FreeText2 | N | 12 | 289 | Fixed String | Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41- \x5F, \x61-\x7B, \x7D, \x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|---------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------|---|-------|
| 25107 | FreeText4 | N | 16 | 301 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E | | | | | | |
| 1115 | OrderCategory | N | 1 | 317 | 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 | 318 | 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 | | | | | | | | | | | |
| 22401 | RootPartyExecuting-Firm | Y | 5 | 319 | Fixed String | Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 22412 | RootPartyExecuting-Trader | N | 6 | 324 | Fixed String | Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 22404 | RootPartyClearing-Firm | Y | 5 | 330 | Fixed String | Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 25112 | RootPartyExecuting-FirmKVNumber | Y | 4 | 335 | Fixed String | The KV-Number of the participant Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |
| 22491 | RootPartySettlement-Account | Y | 35 | 339 | Fixed String | The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------------|-------|-----|-----|--------------|---|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 22410 | RootPartySettlement-Location | Y | 3 | 374 | Fixed String | <p>The settlement location of the participant resp. the settlement account of its clearing member.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Intersettle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| APK | APK - Euroclear Finland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBF | CBF - Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBL | CBL - Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CCO | CCO - Euroclear UK and Ireland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CIK | CIK - Euroclear Belgium | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| EOC | EOC - Euroclear Bank | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| HEL | HEL - HELEX Greece | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBC | IBC - Iberclear Spain | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| INT | INT - Interbolsa Portugal | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| KDP | KDP - KDPW Poland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MOT | MOT - Monte Titoli Italy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| NEC | NEC - Euroclear Netherlands | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OEB | OEB - OeKB Austria | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIC | SIC - Euroclear France | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIS | SIS - Sega Intersettle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPC | VPC - Euroclear Sweden | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPD | VPD - VP Denmark | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPS | VPS - VPS Norway | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22490 | RootPartySettlement-Firm | Y | 5 | 377 | Fixed String | <p>The settlement firm of the participant Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22417 | RootPartyContraFirm | N | 5 | 382 | Fixed String | <p>The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25119 | RootPartyContra-SettlementFirm | N | 5 | 387 | Fixed String | <p>The clearing member of the counterpart. Valid characters: A-Z, 0-9, \x20</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25115 | RootPartyContraFirm-KVNumber | Y | 4 | 392 | Fixed String | <p>The KV-Number of the participant which was counterparty of a trade. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|--------------------------------------|-------|-----|-----|--------------|--|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 25117 | RootPartyContra-SettlementAccount | Y | 35 | 396 | Fixed String | The settlement account of the counterparty resp. the settlement account of its clearing member. Valid characters: \x20, \x22-\x7B, \x7D, \x7E | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 25118 | RootPartyContra-SettlementLocation | N | 3 | 431 | Fixed String | The settlement location of the counterparty member resp. the settlement location of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Intersettle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| APK | APK - Euroclear Finland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBF | CBF - Clearstream Banking Frankfurt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CBL | CBL - Clearstream Banking Luxembourg | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CCO | CCO - Euroclear UK and Ireland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| CIK | CIK - Euroclear Belgium | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| EOC | EOC - Euroclear Bank | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| HEL | HEL - HELEX Greece | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| IBC | IBC - Iberclear Spain | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| INT | INT - Interbolsa Portugal | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| KDP | KDP - KDPW Poland | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| MOT | MOT - Monte Titoli Italy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| NEC | NEC - Euroclear Netherlands | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| OEB | OEB - OeKB Austria | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIC | SIC - Euroclear France | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SIS | SIS - Sega Intersettle | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPC | VPC - Euroclear Sweden | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPD | VPD - VP Denmark | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| VPS | VPS - VPS Norway | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22661 | PartySpecialistFirm | N | 5 | 434 | Fixed String | Business Unit name of Specialist Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22066 | PartySpecialistTrader | N | 6 | 439 | Fixed String | Trader name of Specialist Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1903 | RegulatoryTradeID | N | 52 | 445 | Fixed String | TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description |
|-------|--------------------------------|-------|-----|-----|--------------|--|
| 20473 | RootParty- IDExecutionVenue | N | 4 | 497 | Fixed String | Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E |
| 39030 | Pad3 | U | 3 | 501 | Fixed String | not used |

13.2 Trade Notification Status

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|----------------|-------|-----|-----|--------------|--|-------|-------------|---|--------------|---|------|
| <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: 10501 (Trading-SessionStatus, MsgType = h) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | Y | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | | |
| Value | Description | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><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 | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 41 | Fixed String | not used | | | | |

13.3 Trading Session Event

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|----|-----------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | | | |
| 28500 | TemplateID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><RBCHeaderME></i> | | | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Only set for Listener Data. | | | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | | | |
| 28704 | ApplMsgID | Y | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <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> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist 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 | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | | | |

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

13.4 Mass Cancellation Event

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | |
|---------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|---|---------------|----|-----------------|
| <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: 10308 (Order-MassActionReport, MsgType = BZ) | | | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | | | |
| <i><RBCHheaderME></i> | | | | | | | | | | | | | | |
| 21003 | TrdRegTSTimeOut | N | 8 | 8 | UTCTimestamp | Matching engine out timestamp. | | | | | | | | |
| 25043 | NotificationIn | N | 8 | 16 | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine | | | | | | | | |
| 52 | SendingTime | Y | 8 | 24 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | | | |
| 28727 | ApplSubID | N | 4 | 32 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | | | |
| 5948 | PartitionID | Y | 2 | 36 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | | | |
| 28704 | ApplMsgID | N | 16 | 38 | data | Application message identifier assigned to an order or quote event. | | | | | | | | |
| 1180 | ApplID | Y | 1 | 54 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1626 1409 1798"> <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> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 4 | Session Data | 5 | Listener Data | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 55 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1879 1409 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True | | |
| Value | Description | | | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | |
|-----------------------------|---|-------|-----|-----|--------------|---|-------|-------------|-----|----------------------------------|-----|--------------------------------------|-----|---|-----|-------------------------|-----|-----------------------------------|-----|--------------------|-----|---------------------|-----|----------------------|-----|--|
| 893 | LastFragment | Y | 1 | 56 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 57 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |
| <i><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>110</td> <td>Volatility Interruption</td> </tr> <tr> <td>111</td> <td>Product temporarily not tradeable</td> </tr> <tr> <td>113</td> <td>Instrument Stopped</td> </tr> <tr> <td>116</td> <td>Instrument Sold Out</td> </tr> <tr> <td>115</td> <td>Instrument Knock Out</td> </tr> <tr> <td>118</td> <td>Instrument Knock Out has been reverted</td> </tr> </tbody> </table> | Value | Description | 105 | Product State Halt | 106 | Product State Holiday | 107 | Instrument Suspended | 110 | Volatility Interruption | 111 | Product temporarily not tradeable | 113 | Instrument Stopped | 116 | Instrument Sold Out | 115 | Instrument Knock Out | 118 | Instrument Knock Out has been reverted |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 105 | Product State Halt | | | | | | | | | | | | | | | | | | | | | | | | | |
| 106 | Product State Holiday | | | | | | | | | | | | | | | | | | | | | | | | | |
| 107 | Instrument Suspended | | | | | | | | | | | | | | | | | | | | | | | | | |
| 110 | Volatility Interruption | | | | | | | | | | | | | | | | | | | | | | | | | |
| 111 | Product temporarily not tradeable | | | | | | | | | | | | | | | | | | | | | | | | | |
| 113 | Instrument Stopped | | | | | | | | | | | | | | | | | | | | | | | | | |
| 116 | Instrument Sold Out | | | | | | | | | | | | | | | | | | | | | | | | | |
| 115 | Instrument Knock Out | | | | | | | | | | | | | | | | | | | | | | | | | |
| 118 | Instrument Knock Out has been reverted | | | | | | | | | | | | | | | | | | | | | | | | | |
| 18 | ExecInst | N | 1 | 85 | unsigned int | Cancellation scope for orders. Quotes are always cancelled by Mass Cancellation Events.'No value' indicates no order cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>3</td> <td>Persistent and non-persistent orders affected (FIX value 'H Q')</td> </tr> </tbody> </table> | Value | Description | 1 | Persistent Order (FIX value 'H') | 2 | Non-persistent Order (FIX value 'Q') | 3 | Persistent and non-persistent orders affected (FIX value 'H Q') | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Persistent Order (FIX value 'H') | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Non-persistent Order (FIX value 'Q') | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Persistent and non-persistent orders affected (FIX value 'H Q') | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 86 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | |

13.5 Service Availability

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|--------------------------|-------|-----|-----|--------------|---|-------|-------------|---|----------------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10030 (User-Notification, MsgType = CB) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NRBCHheader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 28727 | AppSubID | 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 | AppIID | Y | 1 | 20 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1149 1409 1234"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Service Availability</td> </tr> </tbody> </table> | Value | Description | 3 | Service Availability | | |
| Value | Description | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 21 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1559"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value | Description | | | | | | | | | | | |
| 0 | Not Last Message | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 22 | Fixed String | not used | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 25030 | MatchingEngine-TradeDate | N | 4 | 24 | LocalMktDate | Current business day for Order/Quote Management service. | | | | | | |
| 25031 | TradeManagerTradeDate | N | 4 | 28 | LocalMktDate | Current business day of Trades service. | | | | | | |
| 25032 | ApplSeqTradeDate | N | 4 | 32 | LocalMktDate | Current business day of Retransmission of Order/Quote Events service. | | | | | | |
| 25047 | T7EntryServiceTradeDate | N | 4 | 36 | LocalMktDate | Current business day of T7 Entry Service. | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|-----------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------|---|-----------|
| 25049 | T7EntryServiceRtm-TradeDate | N | 4 | 40 | LocalMktDate | Current business day of Retransmission of T7 Entry Service. | | | | | | |
| 5948 | PartitionID | Y | 2 | 44 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 25005 | MatchingEngine-Status | Y | 1 | 46 | unsigned int | Order/Quote Management service: Informs if trading is active for grouping of T7 products. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |
| 25006 | TradeManagerStatus | Y | 1 | 47 | unsigned int | Trades service: Informs about the availability of the retransmission service of trades for a grouping of T7 products. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |
| 28732 | ApplSeqStatus | Y | 1 | 48 | unsigned int | Retransmission of Order/Quote Events service: Informs about the availability of the retransmission services for order and quote events (session data and listener data) for a grouping of T7 products. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |
| 25048 | T7EntryServiceStatus | Y | 1 | 49 | unsigned int | T7 Entry Service: informs if TES trading is active for grouping of T7 products. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |

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

13.6 Service Availability Market

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

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|---|-------------|---|-----------|
| 25053 | SelectiveRequestFor-QuoteRtmService-Status | Y | 1 | 29 | unsigned int | State of the Selective Service for Quote Retransmission Service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table> | Value | Description | 0 | Unavailable | 1 | Available |
| Value | Description | | | | | | | | | | | |
| 0 | Unavailable | | | | | | | | | | | |
| 1 | Available | | | | | | | | | | | |
| 39020 | Pad2 | U | 2 | 30 | Fixed String | not used | | | | | | |

13.7 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 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10031 (News, MsgType = B) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><RBCHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| 1181 | ApplSeqNum | N | 8 | 16 | unsigned int | Application sequence number assigned to a non-order related T7 ETI data stream. | | | | | | |
| 28727 | ApplSubID | N | 4 | 24 | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. | | | | | | |
| 5948 | PartitionID | Y | 2 | 28 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. | | | | | | |
| 1352 | ApplResendFlag | Y | 1 | 30 | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="991 1435 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table> | Value | Description | 0 | False | 1 | True |
| Value | Description | | | | | | | | | | | |
| 0 | False | | | | | | | | | | | |
| 1 | True | | | | | | | | | | | |
| 1180 | ApplID | Y | 1 | 31 | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="991 1637 1409 1720"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>News</td> </tr> </tbody> </table> | Value | Description | 2 | News | | |
| Value | Description | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | |
| 893 | LastFragment | Y | 1 | 32 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1921 1409 2004"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message | | |
| Value | Description | | | | | | | | | | | |
| 1 | Last Message | | | | | | | | | | | |
| 39070 | Pad7 | U | 7 | 33 | Fixed String | not used | | | | | | |
| <i><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 |
| 39060 | Pad6 | U | 6 | 306 | Fixed String | not used |
| 30355 | VarText | N | 2000 | 312 | Variable String | News text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|---------------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|------------------|---|------|---|------|---|------|---|------|----|------|----|------|----|------|---|-------------|
| 20259 | PartyDetail- IDExecutingUnit | Y | 4 | 52 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20816 | RequestingParty- IDExecutingSystem | Y | 4 | 56 | unsigned int | System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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 | 60 | unsigned int | Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>13</td> <td>XFRA</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 6 | XMAL | 7 | XBUL | 8 | XBUD | 9 | XLJU | 10 | XPRA | 11 | XZAG | 13 | XFRA | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | XETR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | XVIE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | XMAL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | XBUL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | XBUD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | XLJU | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | XPRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | XZAG | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | XFRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1324 | ListUpdateAction | Y | 1 | 62 | char | Invocation (D = Delete) or release (A = Add) of a trading limitation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </tbody> </table> | Value | Description | A | Add (Invocation) | D | Delete (Release) | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| A | Add (Invocation) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| D | Delete (Release) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 22807 | RequestingParty- EnteringFirm | Y | 9 | 63 | Fixed String | Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | | | | | |
| 22804 | RequestingParty- ClearingFirm | N | 9 | 72 | Fixed String | Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20 | | | | | | | | | | | | | | | | | | | | | | |
| 1672 | PartyDetailStatus | Y | 1 | 81 | unsigned int | Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table> | Value | Description | 0 | Active | 1 | Suspend | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 0 | Active | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Suspend | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39060 | Pad6 | U | 6 | 82 | Fixed String | not used | | | | | | | | | | | | | | | | | | | | | | |

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

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------------|-------|-----|-----|--------------|--|-------|-------------|---|-------------------|---|--------------------|---|------|---|------|---|------|---|------|----|------|----|------|----|------|---|-------------|
| 20059 | PartyIDExecutingUnit | Y | 4 | 56 | unsigned int | Business Unit ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20012 | PartyIDExecuting-Trader | N | 4 | 60 | unsigned int | Owning User ID. | | | | | | | | | | | | | | | | | | | | | | |
| 20816 | RequestingParty-IDExecutingSystem | Y | 4 | 64 | unsigned int | System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table> | Value | Description | 2 | T7 trading system | | | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | T7 trading system | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1301 | MarketID | N | 2 | 68 | unsigned int | Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>13</td> <td>XFRA</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 6 | XMAL | 7 | XBUL | 8 | XBUD | 9 | XLJU | 10 | XPRA | 11 | XZAG | 13 | XFRA | * | More values |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | XETR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | XVIE | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | XMAL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | XBUL | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | XBUD | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | XLJU | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | XPRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | XZAG | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 13 | XFRA | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| * | More values | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2329 | PartyActionType | Y | 1 | 70 | unsigned int | Type of party action report. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Halt trading</td> </tr> <tr> <td>2</td> <td>Reinstate</td> </tr> </tbody> </table> | Value | Description | 1 | Halt trading | 2 | Reinstate | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Halt trading | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Reinstate | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 20807 | RequestingParty-IDEnteringFirm | Y | 1 | 71 | unsigned int | ID of the entering firm. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table> | Value | Description | 1 | Participant | 2 | Market Supervision | | | | | | | | | | | | | | | | |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Participant | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | Market Supervision | | | | | | | | | | | | | | | | | | | | | | | | | | | |

13.10 Ping 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: 10320 (Test-Request, MsgType = 1) |
| 25028 | NetworkMsgID | U | 8 | 6 | Fixed String | not used |
| 39020 | Pad2 | U | 2 | 14 | Fixed String | not used |
| <i><RequestHeader></i> | | | | | | |
| 34 | MsgSeqNum | Y | 4 | 16 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. |
| 50 | SenderSubID | Y | 4 | 20 | unsigned int | User ID. |
| <i><Message Body></i> | | | | | | |
| 5948 | PartitionID | Y | 2 | 24 | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests. |
| 39060 | Pad6 | U | 6 | 26 | Fixed String | not used |

13.11 Ping Response

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | |
|-----------------------------------|-----------------|-------|-----|-----|--------------|---|-------|-------------|---|--------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | |
| 28500 | TemplatelD | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType = 0) | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | |
| <i><NRResponseHeaderME></i> | | | | | | | | | | |
| 5979 | RequestTime | Y | 8 | 8 | UTCTimestamp | In timestamp; filled always by the gateway | | | | |
| 21002 | TrdRegTSTimeIn | Y | 8 | 16 | UTCTimestamp | Matching engine in timestamp. | | | | |
| 21003 | TrdRegTSTimeOut | Y | 8 | 24 | UTCTimestamp | Matching engine out timestamp. | | | | |
| 7765 | ResponseIn | Y | 8 | 32 | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine | | | | |
| 52 | SendingTime | Y | 8 | 40 | UTCTimestamp | Outgoing delta timestamp; filled always by the gateway | | | | |
| 34 | MsgSeqNum | Y | 4 | 48 | unsigned int | Message sequence number used by the participant for requests sent to the gateway. | | | | |
| 893 | LastFragment | Y | 1 | 52 | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1400 1409 1485"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value | Description | | | | | | | | | |
| 1 | Last Message | | | | | | | | | |
| 39030 | Pad3 | U | 3 | 53 | Fixed String | not used | | | | |
| <i><Message Body></i> | | | | | | | | | | |
| 60 | TransactTime | Y | 8 | 56 | UTCTimestamp | Transaction timestamp. | | | | |

13.12 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.

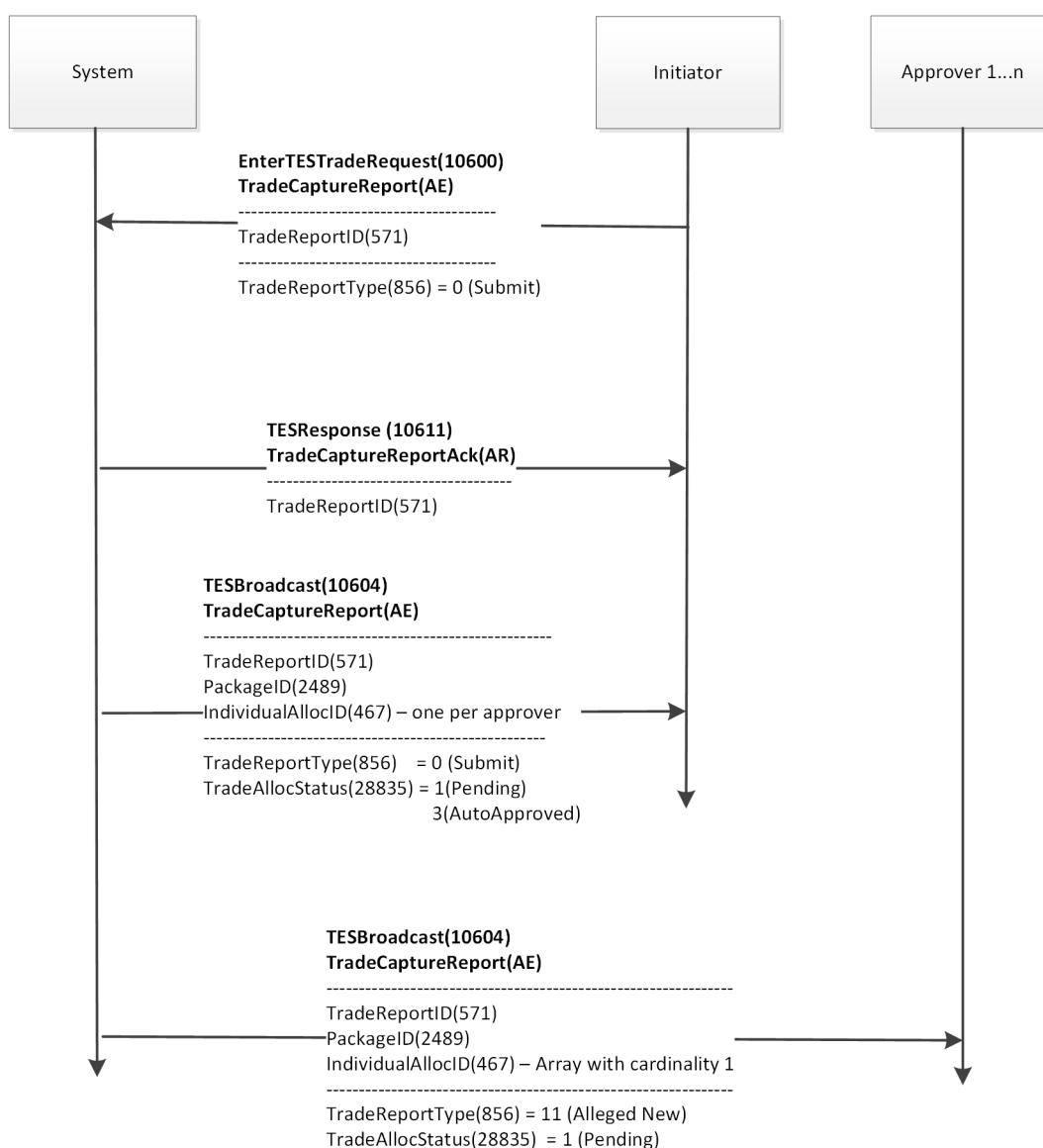
| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | |
|---------------------------------|--|-------|-----|-----|--------------|--|-------|-------------|-----|--|---|-------------|
| <i><MessageHeaderOut></i> | | | | | | | | | | | | |
| 9 | BodyLen | Y | 4 | 0 | unsigned int | Number of bytes for the message, including this field. | | | | | | |
| 28500 | TemplatID | Y | 2 | 4 | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, Msg-Type = BY) | | | | | | |
| 39020 | Pad2 | U | 2 | 6 | Fixed String | not used | | | | | | |
| <i><NotifHeader></i> | | | | | | | | | | | | |
| 52 | SendingTime | Y | 8 | 8 | UTCTimestamp | Outgoing timestamp; filled always by the gateway | | | | | | |
| <i><Message Body></i> | | | | | | | | | | | | |
| 28724 | ApplIDStatus | Y | 4 | 16 | unsigned int | Application sequencing related error code. <table border="1" data-bbox="991 1146 1407 1317"> <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 | RefApplSubID | N | 4 | 20 | unsigned int | Unique ID for the subscription instance assigned by the T7 system during broadcast subscription. | | | | | | |
| 30354 | VarTextLen | Y | 2 | 24 | Counter | Number of used bytes for field VarText (30355). | | | | | | |

| Tag | Field Name | Req'd | Len | Ofs | Data Type | Description | | | | | | | | | | | | | | | | | | | | | | | | |
|-------|-----------------------------|-------|------|-----|-----------------|---|-------|-------------|---|----------------|---|-------------------------|---|----------------------|---|--------------|---|---------------|---|--------------|---|-----------------|---|-----------|---|------------------|----|-----------------------------|----|-----------------|
| 1355 | RefAppID | Y | 1 | 26 | unsigned int | Application identifier of a T7 ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> <tr> <td>11</td> <td>Specialist Data</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 4 | Session Data | 5 | Listener Data | 6 | Risk Control | 7 | TES Maintenance | 8 | TES Trade | 9 | SRQS Maintenance | 10 | Service Availability Market | 11 | Specialist Data |
| Value | Description | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 1 | Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | News | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 3 | Service Availability | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 4 | Session Data | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5 | Listener Data | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6 | Risk Control | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 7 | TES Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 8 | TES Trade | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 9 | SRQS Maintenance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 10 | Service Availability Market | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 11 | Specialist Data | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 39040 | 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 | | | | | | | | | | | | | | | | | | | | | | | | |

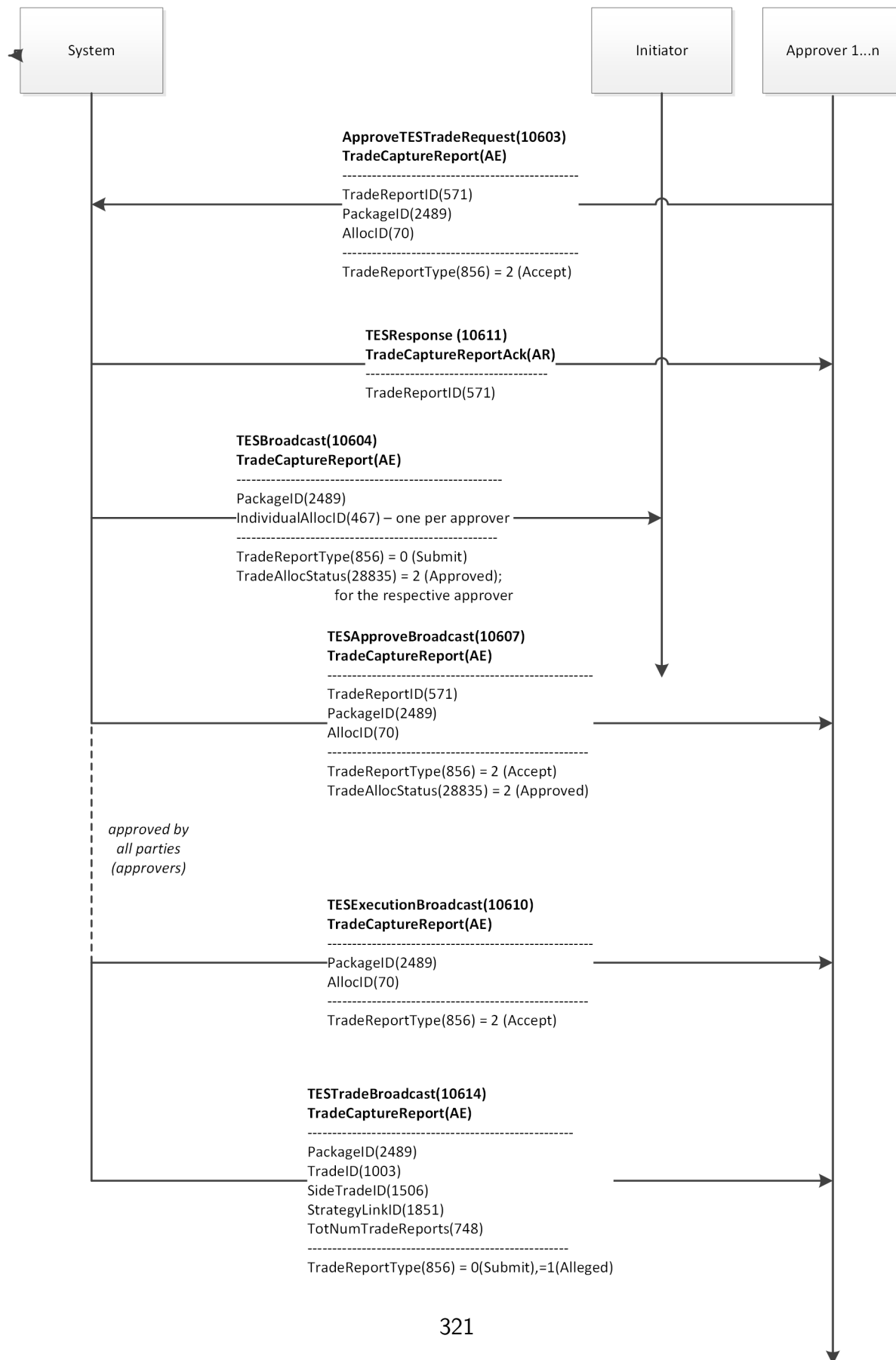
A Appendix

A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest

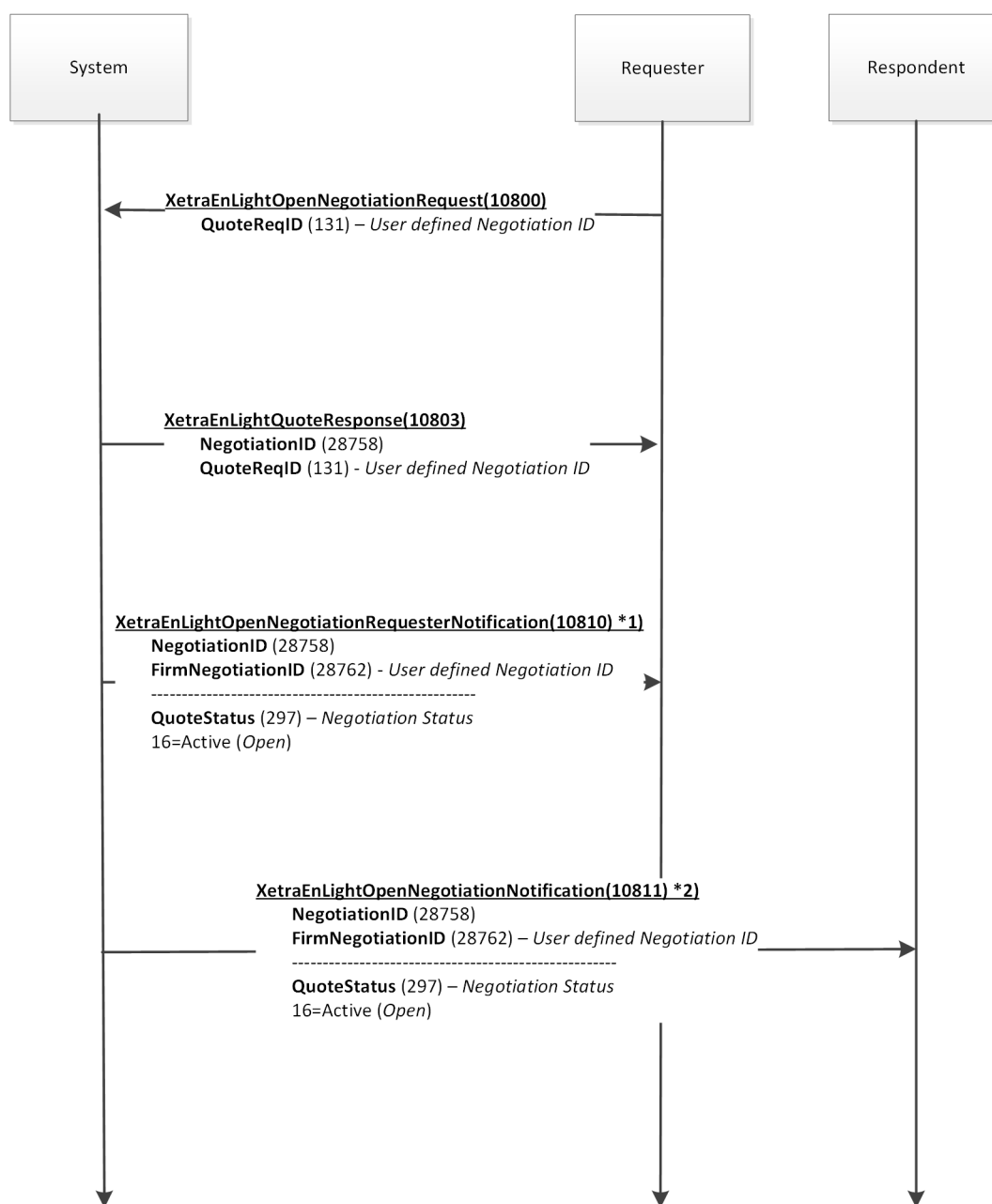


ETI: Message flow for ApproveTESTradeRequest



A.2 Xetra Enlight Message Flows

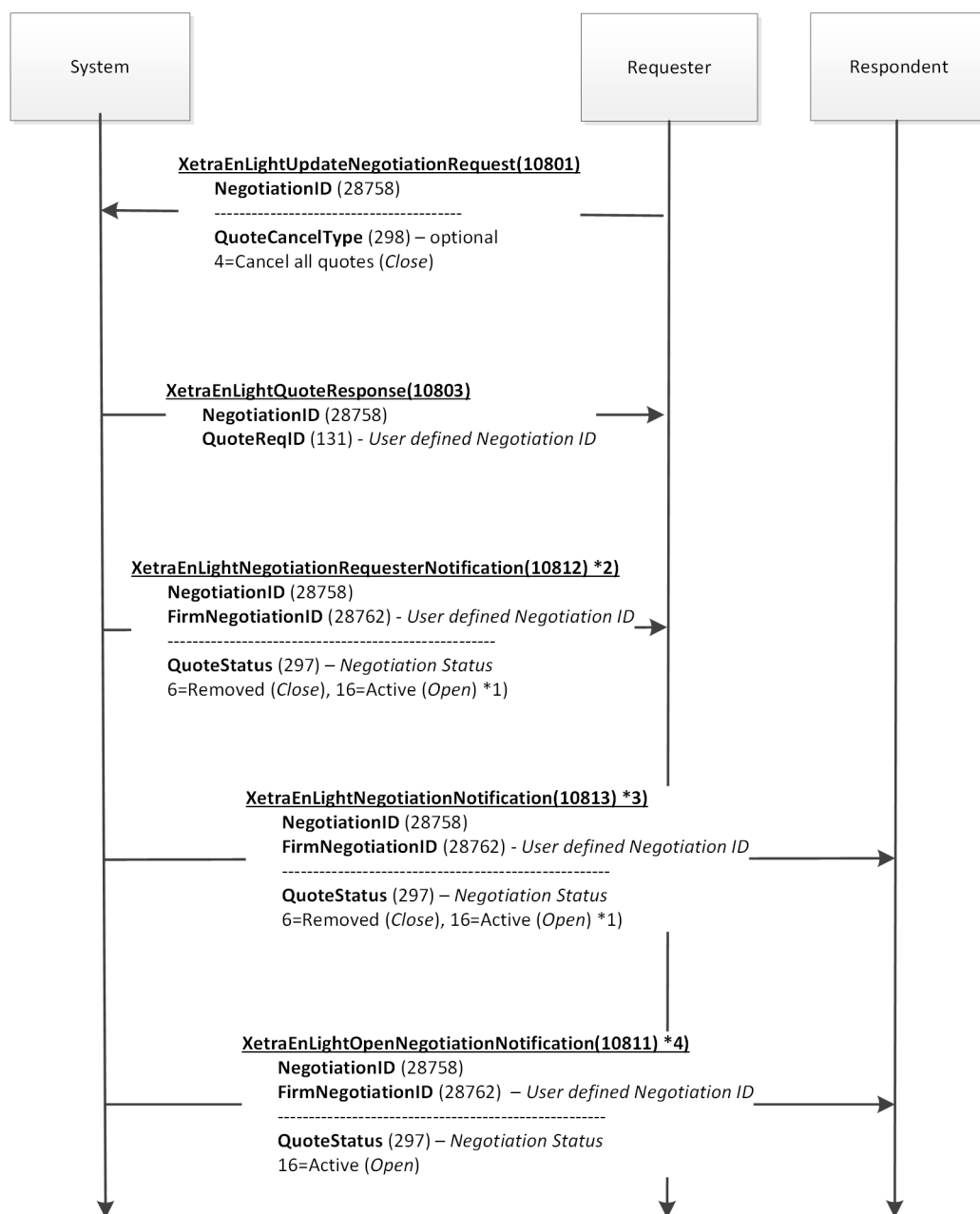
ETI: Message flow for Xetra EnLight Open Negotiation



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

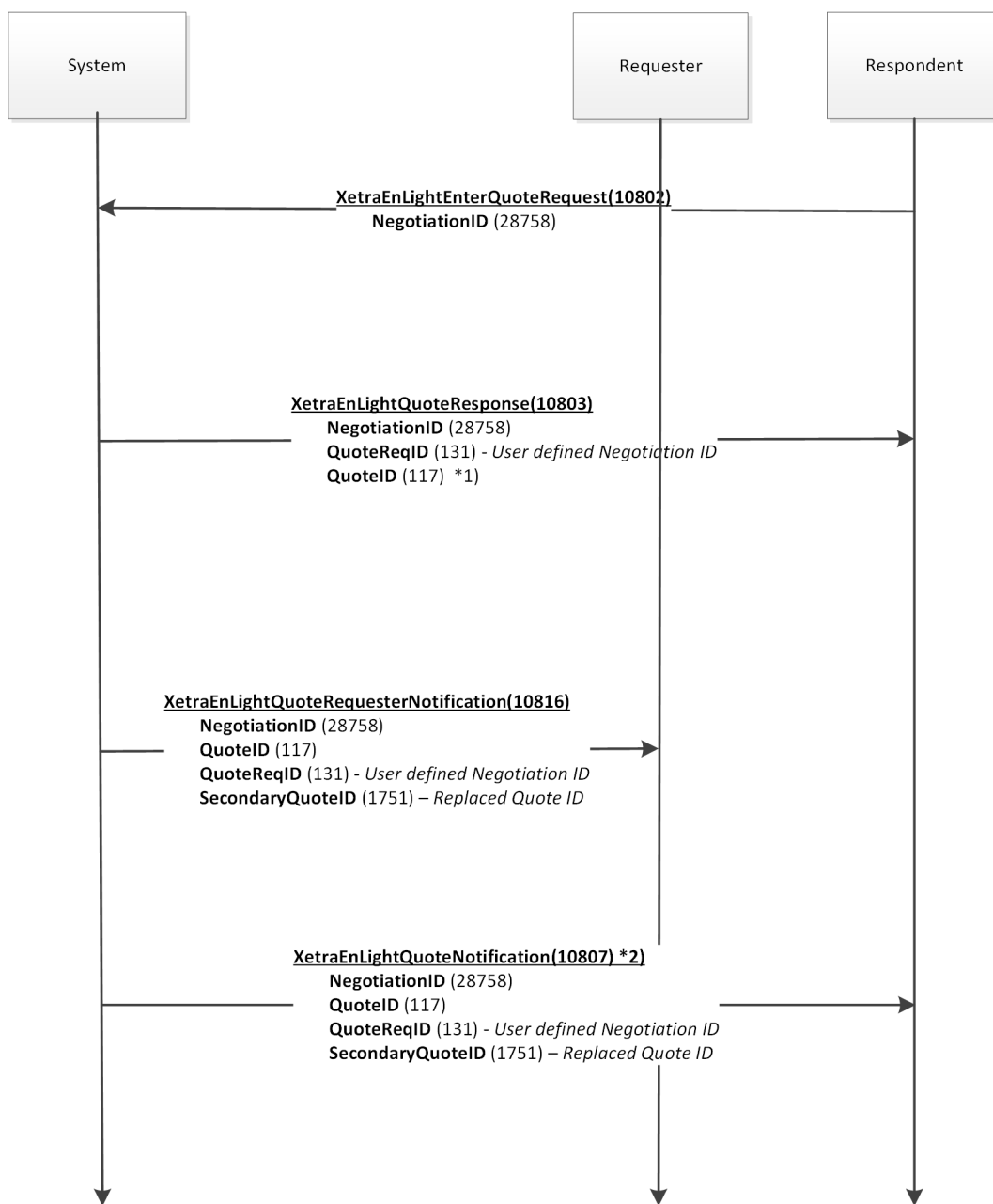
*2) to the business units of the addressed target parties

ETI: Message flow for Xetra EnLight Update Negotiation (by Requester)



*1) Closed when set by the requester.
 *2) to the business unit of the negotiation related requester
 *3) to the business units of addressed target parties already involved in that negotiation (if publication requested)
 *4) to the business units of newly addressed target parties – not in case of QuoteCancelType (4)

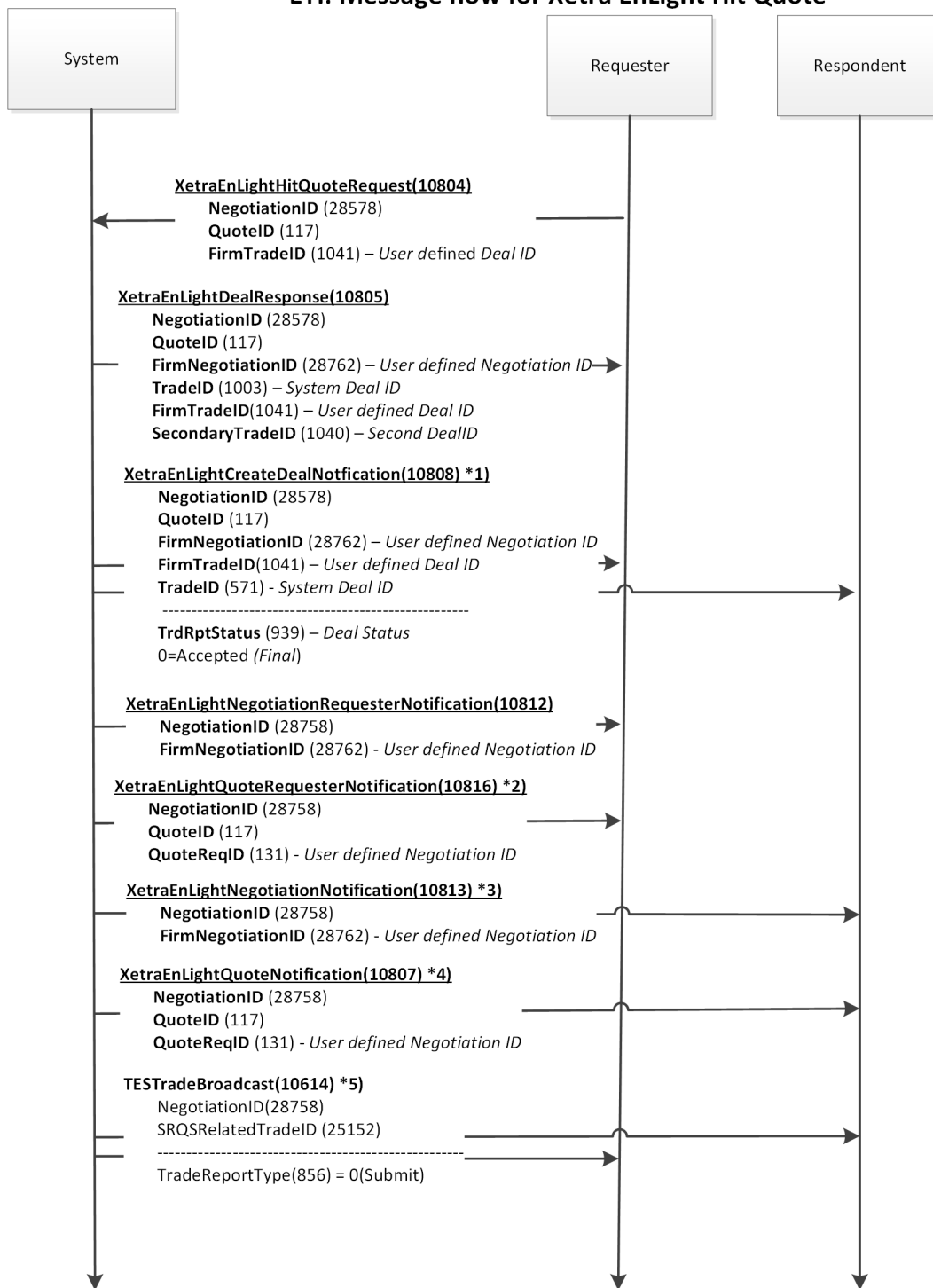
ETI: Message flow for Xetra EnLight Enter Quote



*1) any „overwritten“ (updated) quote will result in a new QuoteID – not set in case of Quote delete

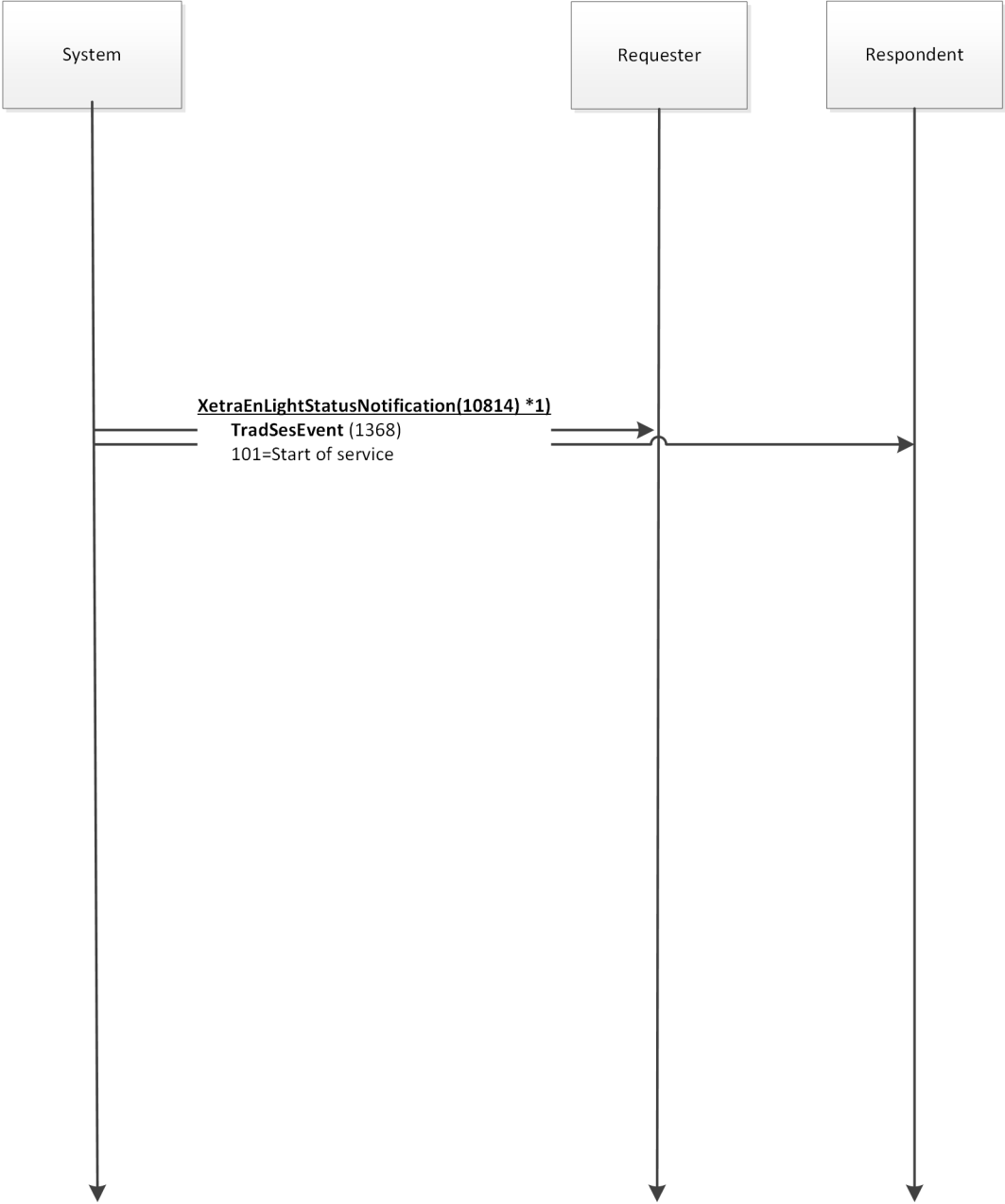
*2) to the business units of the quoting respondent

ETI: Message flow for Xetra EnLight Hit Quote



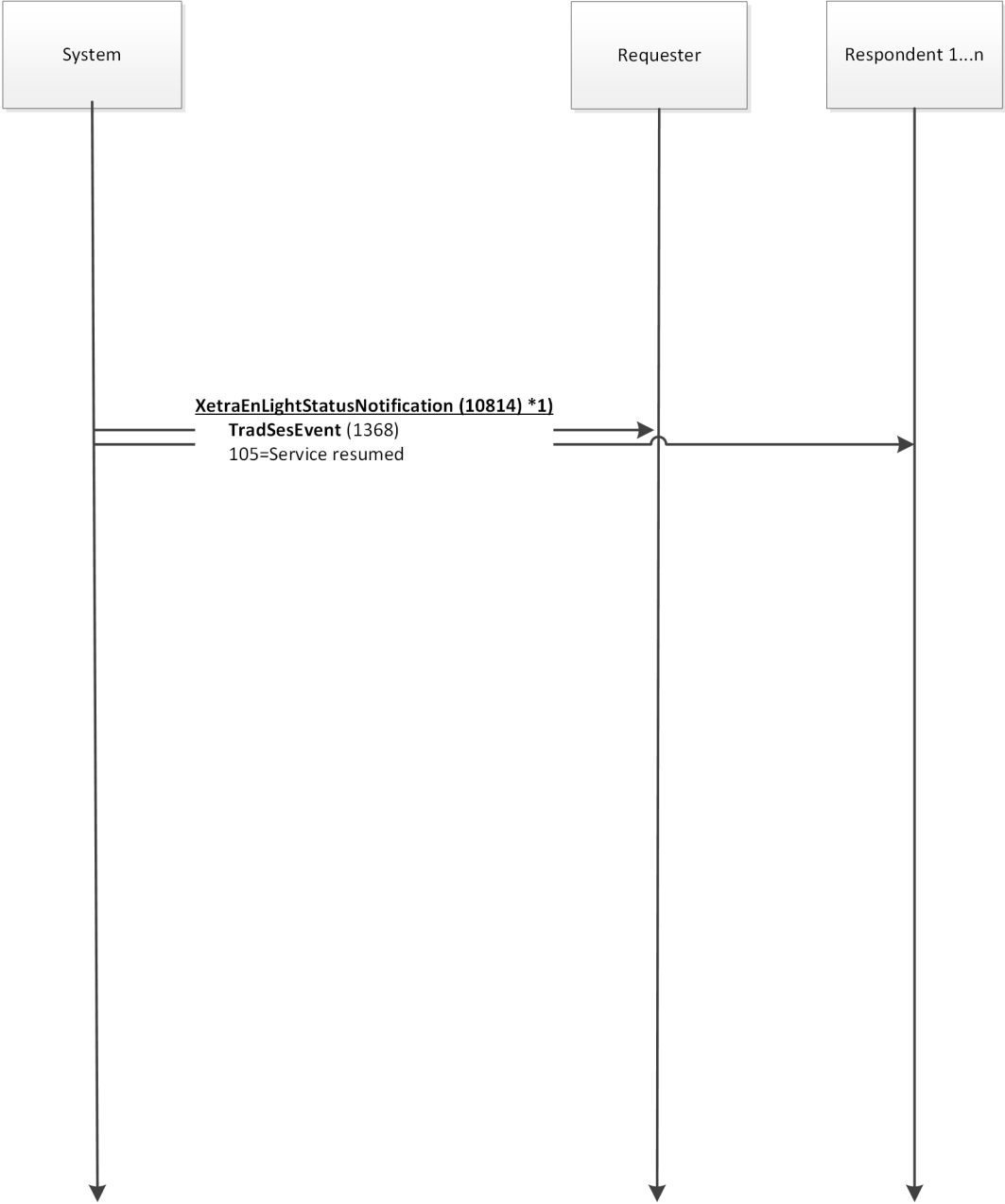
- *1) to the business units of quote hitting requester and the quote owning respondent
- *2) If there is more than one respondent in the negotiation event
- *3) to all respondents
- *4) if quote was not chosen by requester
- *5) to requester and chosen respondent

ETI: Message flow for Xetra EnLight Start of Day



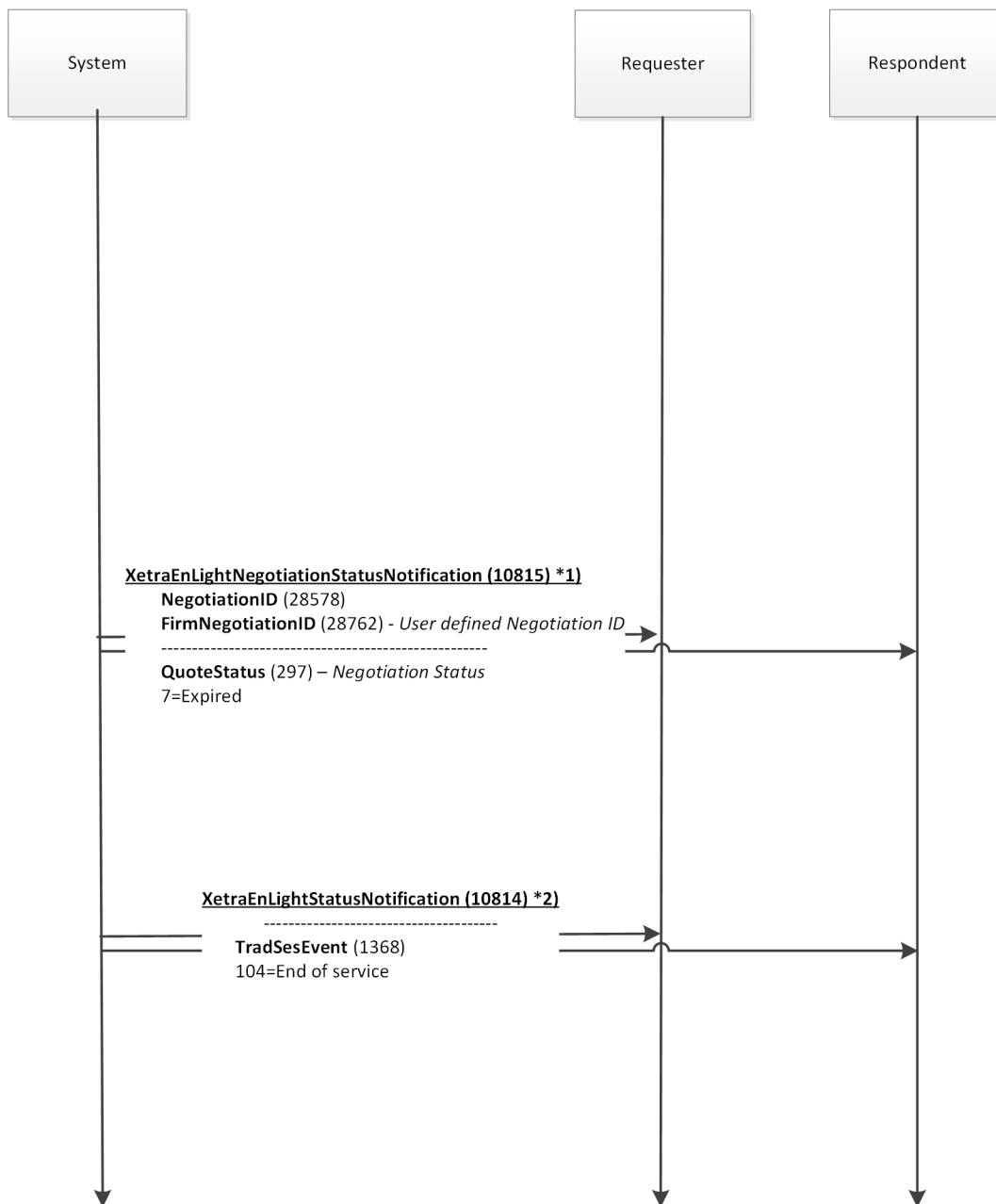
*1) to all known business units

ETI: Message flow for Xetra EnLight Restart



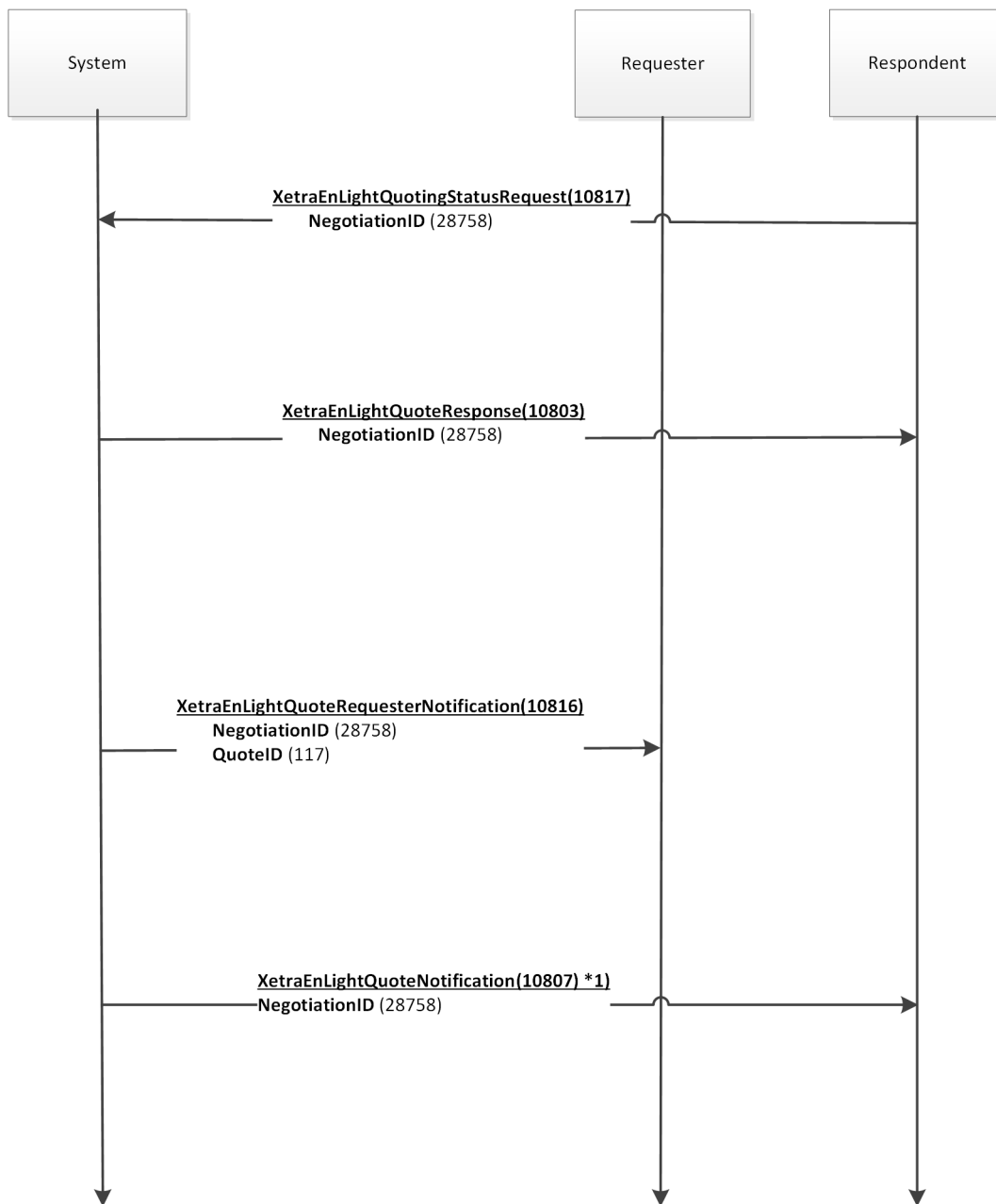
*1) to all known business units

ETI: Message flow for Xetra EnLight End of Day



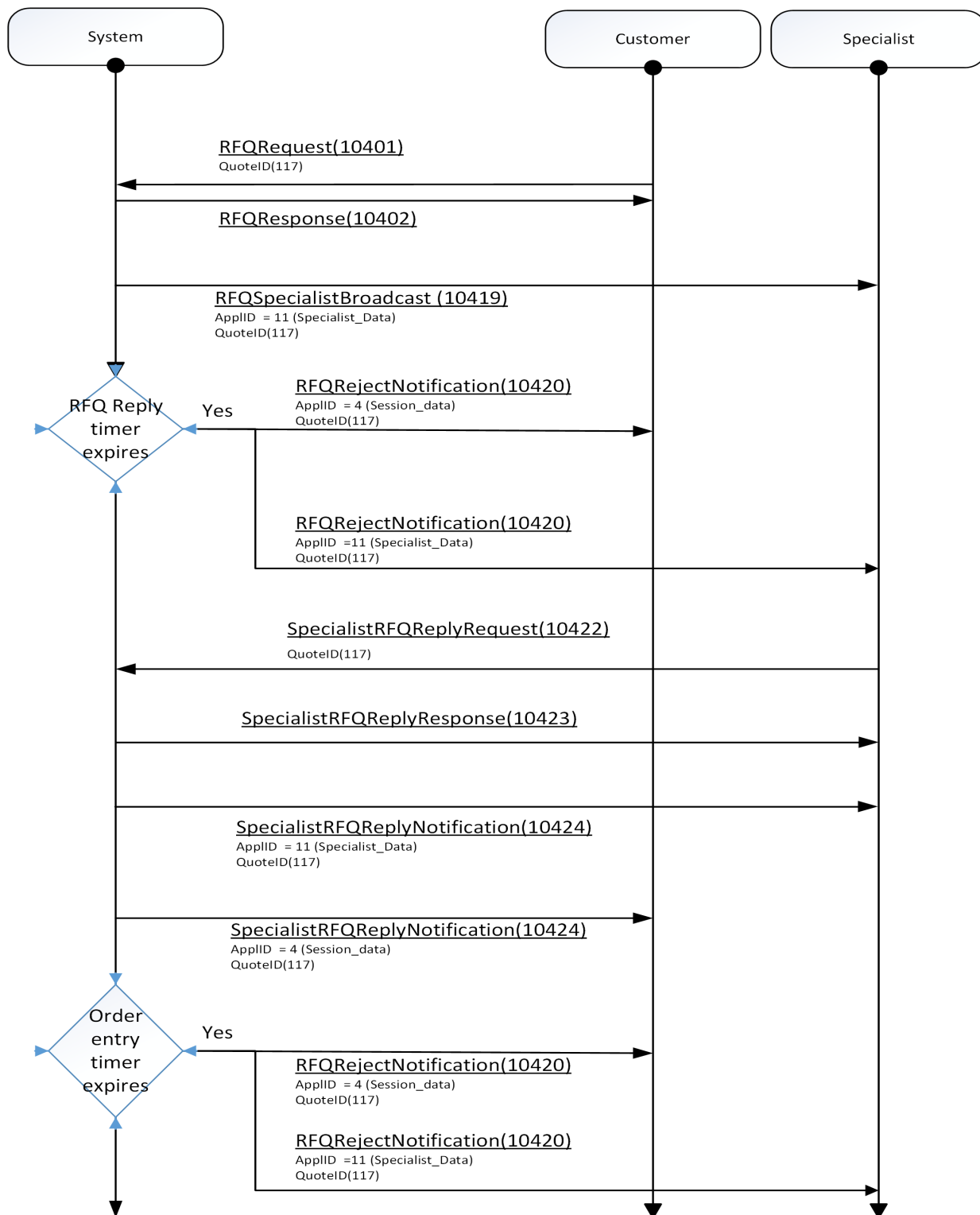
*1) for all open negotiations: to requester and all respondents
*2) to all known business units

ETI: Message flow for Xetra EnLight Enter Quoting Status



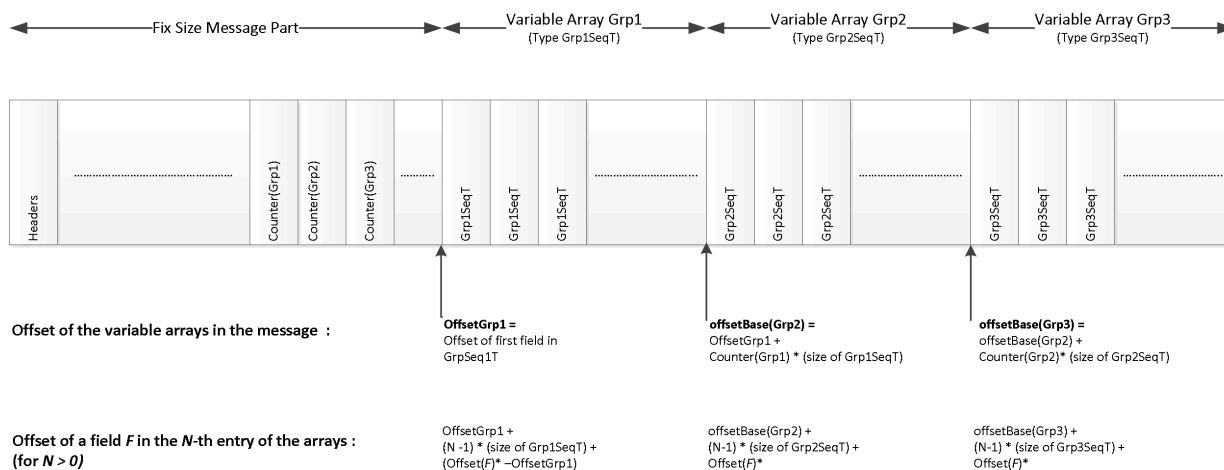
*1) to the business units of the submitting respondent

A.3 Quote Request Service (QRS) Message Flow



A.4 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.5 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

| Definitions | Description |
|-------------|-------------|
|-------------|-------------|

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

B Change Log

B.1 T7 Release 10.0 – Simulation Version (ETI 10.0-C0002)

Changes to the T7 Release 10.0 – Cloud Simulation Version:

- changed valid value *Cash* to *C0002* of field *DefaultCstmAppIVerSubID* in message [Session Logon Response](#) (10001)

B.2 T7 Release 10.0 – Cloud Simulation Version (ETI 10.0-C0001)

Changes to the T7 Release 9.1 – Simulation Version:

- changed valid value *Cash* to *C0001* of field *DefaultCstmAppIVerSubID* in message [Session Logon Response](#) (10001)
- added valid value *Outside_Quoting_Period (120)* to field *MassActionReason* in message [Quote Mass Cancellation Notification](#) (10410)
- added valid value *Not_Last_Message (0)* to field *LastFragment* in messages [Replace Order Response \(Lean Order\)](#) (10108), [Replace Order Response \(Standard Order\)](#) (10107), [New Order Response \(Lean Order\)](#) (10102), [New Order Response \(Standard Order\)](#) (10101)
- added field *NoOrderEvents* and sequence *OrderEventGrp* to messages [Replace Order Response \(Lean Order\)](#) (10108), [Replace Order Response \(Standard Order\)](#) (10107), [New Order Response \(Lean Order\)](#) (10102), [New Order Response \(Standard Order\)](#) (10101), [Book Order Execution](#) (10104), [Extended Order Information](#) (10117), [Immediate Execution Response](#) (10103)
- added valid value *Removed_Quantity (6)* to field *QuoteEventType* in message [Quote Execution Notification](#) (10407)
- added field *SelectiveRequestForQuoteRtmServiceStatus* to message [Service Availability Market](#) (10044)
- added field *TargetPartyEnteringTrader* to message [XetraEnLight Create Deal Notification](#) (10808)