

Deutsche Börse Group's T7

Enhanced Trading Interface

Cash Message Reference

Release 10.1

ETI Version	10.1
ETI Subversion	C0001
Build Version	101.410.2.ga-101004010-154
Date	15 March 2022

©2022 Copyright by Deutsche Börse AG ("DBAG"). All rights reserved.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter of this publication are owned by DBAG, other entities of Deutsche Börse Group or used under license from their respective owner. This includes, but is not limited to, registered designs and copyrights as well as trademark and service mark rights. Methods and devices described in this publication may be subject to patents or patent applications by entities of Deutsche Börse Group.

Specifically, the following trademarks and service marks are owned by entities of Deutsche Börse Group: 1585®; A7®; Buxl®; C7®; CDAX®; CEF®; CEF alpha®; CEF ultra®; CFF®; Classic All Share®; Clearstream®; CX®; D7®; DAX®; DAXglobal®; DAXplus®; DB1 Ventures®; DBIX Deutsche Börse India Index®, Deutsche Börse®; Deutsche Börse Capital Markets Partner®, Deutsche Börse Commodities®; Deutsche Börse Venture Network®; Deutsches Eigenkapitalforum®; DivDAX®; eb.rexx®; eb.rexxX Jumbo Pfandbriefe®; ERS®; eTriParty®; Eurex®; Eurex Bonds®; Eurex Clearing Prisma®; Eurex Improve®; Eurex Repo®; Euro GC®; ExServes®; EXTf®; F7®; FDAX®; FWB®; GC Pooling®; GCPI®; GEX®; Global Emission Markets Access – GEMA®; HDAX®; iNAV®; L-DAX®; L-MDAX®; L-SDAX®; L-TecDAX®; M7®; MDAX®; N7®; ODAX®; ÖkoDAX®; PROPRIS®; REX®; RX REIT Index®; Scale®; SCHATZ-FUTURE®; SDAX®; ShortDAX®; StatistiX®; Strategy Wizard®; T7®; TecDAX®; Technology All Share®; TRICE®; USD GC Pooling®; VDAX®; VDAX-NEW®; Vestima®; Xcreen®, Xemac®; Xentric®, Xetra®; Xetra-Gold®; Xpect®; Xpider®; XTF®; XTF Exchange Traded Funds®; We make markets work®. The following trademarks and service marks are used under license and are property of their respective owners:

- All MSCI indexes are service marks and the exclusive property of MSCI Barra.
- ATX®, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG.
- SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG.
- The STOXX® indexes, the data included therein, and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.
- STOXX iSTUDIO® is a registered trademark of STOXX Ltd., Zug, Switzerland.
- "Bloomberg®" and the respective Bloomberg Commodity Indexes are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by Eurex.
- PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc.
- Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc.
- TRADEGATE® is a registered trademark of Tradegate AG Wertpapierhandelsbank.
- EEX® is a registered trademark of European Energy Exchange AG.
- Flexible is better.® is a registered trademark of Axioma, Inc.

The trademarks listed above do not represent a complete list. Information contained in this publication may be erroneous and/or untimely. All descriptions, examples and calculations contained in this publication are for illustrative purposes only and may be changed without further notice. Neither DBAG nor any entity of Deutsche Börse Group makes any express or implied representations or warranties regarding the information contained herein. This includes without limitation any implied warranty of the information's merchantability or fitness for any particular purpose and any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of the information.

Neither DBAG nor any entity of Deutsche Börse Group shall be responsible or liable for any third party's use of any information contained in this publication under any circumstances. The information contained in this publication is not offered as and does not constitute investment advice, legal or tax advice, an offer or solicitation to sell or purchase any type of financial instrument.

Contents

1	List of Abbreviations	5
2	Introduction	6
3	Message Formats	7
3.1	Message Fragmentation	7
3.2	Data Types	8
3.3	Error Codes	9
4	Overview of Supported Message Types	10
4.1	Session Layer	11
4.2	Order Handling	11
4.3	Quote Handling	12
4.4	Quote and Cross Request	13
4.5	Issuer Model	13
4.6	Specialist Model	13
4.7	Selective Request for Quote Service	13
4.8	TES Trading	14
4.9	Other	14
5	Session Layer	16
5.1	Session Logon	16
5.2	Session Logon Response	19
5.3	Session Logout	21
5.4	Session Logout Response	22
5.5	Session Logout Notification	23
5.6	Heartbeat	24
5.7	Heartbeat Notification	25
5.8	Legal Notification	26
5.9	User Logon	28
5.10	User Logon Response	29
5.11	User Logout	30
5.12	User Logout Response	31
5.13	User Logout Notification	32
5.14	Throttle Update Notification	33
5.15	Subscribe	34
5.16	Subscribe Response	37
5.17	Unsubscribe	38
5.18	Unsubscribe Response	39
5.19	Retransmit	40
5.20	Retransmit Response	42
5.21	Retransmit (Order/Quote Event)	44
5.22	Retransmit Response (Order/Quote Event)	46
5.23	Reject	48
5.24	Session List Inquire	51
5.25	Session List Inquire Response	52
5.26	Trade Enrichment List Inquire	53
5.27	Trade Enrichment List Inquire Response	54
5.28	User List Inquire	56
5.29	User List Inquire Response	57
6	Order Handling	59
6.1	New Order Single	59
6.2	New Order Single (short layout)	66

6.3	Order Mass Cancellation Notification for Specialist	71
6.4	Orderbook Information for Specialist	73
6.5	New Order Response (Standard Order)	80
6.6	New Order Response (Lean Order)	84
6.7	Immediate Execution Response	87
6.8	Book Order Execution	91
6.9	Replace Order Single	96
6.10	Replace Order Single (short layout)	103
6.11	Replace Order Response (Standard Order)	108
6.12	Replace Order Response (Lean Order)	112
6.13	Cancel Order Single	116
6.14	Cancel Order Response (Standard Order)	119
6.15	Cancel Order Response (Lean Order)	122
6.16	Cancel Order Notification	124
6.17	Order Mass Cancellation Request	128
6.18	Order Mass Cancellation Response	130
6.19	Order Mass Cancellation Response No Hits	132
6.20	Order Mass Cancellation Notification	133
6.21	Trailing Stop Order Update Notification	136
6.22	Extended Order Information	139
6.23	Extended Deletion Report	148
7	Quote Handling	154
7.1	Mass Quote	154
7.2	Request For Quote Notification	158
7.3	Single Quote Request	160
7.4	Mass Quote Response	164
7.5	Quote Execution Notification	167
7.6	Quote Mass Cancellation Request	170
7.7	Quote Mass Cancellation Response	172
7.8	Quote Mass Cancellation Notification	173
7.9	Quote Activation Request	175
7.10	Quote Activation Response	178
7.11	Quote Activation Notification	179
8	Quote and Cross Request	181
8.1	Quote Request	181
8.2	Quote Request Response	183
8.3	Cross Request	184
8.4	Cross Request Response	185
9	Issuer Model	186
9.1	Issuer Specific Information	186
9.2	Issuer Security State Change Request	188
9.3	Issuer Security State Change Response	190
10	Specialist Model	191
10.1	QRS Request For Quote Notification	191
10.2	Request-For-Quote reject request for Specialist	193
10.3	Specialist's reply to a Request-For-Quote request	195
10.4	Quote Request Reject Notification	196
10.5	Response to a Specialist's reply to a Request-For-Quote request	198
10.6	Notification for Specialist's reply to a Request-For-Quote request	199
10.7	Specialist Security State Change Request	201
10.8	Specialist Specific Instrument Information	202

10.9 Specialist Security State Change Response	204
11 Selective Request for Quote Service	205
11.1 Xetra EnLight Open Negotiation Request	205
11.2 Xetra EnLight Quote Response	211
11.3 XetraEnLight Open Negotiation Notification for Requester	212
11.4 XetraEnLight Open Negotiation Notification for Respondent	218
11.5 Xetra EnLight Enter Quoting Status Request	221
11.6 Xetra EnLight Enter Quote Request	223
11.7 Xetra EnLight Hit Quote Request	227
11.8 Xetra EnLight Quote Notification for Responder	231
11.9 XetraEnLight Quote Notification for Requester	234
11.10Xetra EnLight Deal Response	236
11.11XetraEnLight Create Deal Notification	237
11.12Xetra EnLight Update Negotiation Request	242
11.13XetraEnLight Negotiation Notification for Requester	247
11.14XetraEnLight Negotiation Notification for Respondent	253
11.15XetraEnLight Negotiation Status Notification	255
11.16XetraEnLight Status Notification	257
12 TES Trading	259
12.1 Enter TES Trade Request	259
12.2 TES Response	262
12.3 TES Broadcast	263
12.4 Modify TES Trade Request	267
12.5 Delete TES Trade Request	270
12.6 Delete TES Trade Broadcast	272
12.7 Approve TES Trade Request	274
12.8 Approve TES Trade Broadcast	279
12.9 TES Status Broadcast	284
12.10TES Execution Broadcast	286
12.11TES Trade Broadcast	288
13 Other	297
13.1 Trade Notification	297
13.2 Trade Notification Status	309
13.3 Trading Session Event	311
13.4 Mass Cancellation Event	313
13.5 Service Availability	315
13.6 Service Availability Market	318
13.7 News	320
13.8 Entitlement Notification	322
13.9 Party Action Report	324
13.10Ping Request	326
13.11Ping Response	327
13.12Gap Fill	328
A Appendix	330
A.1 T7 Entry Service Message Flow	330
A.2 Xetra Enlight Message Flows	332
A.3 Quote Request Service (QRS) Message Flow	340
A.4 Variable Arrays	341
A.5 XML Interface Description	341
B Change Log	342
B.1 T7 Release 10.1 – Cloud Simulation Version (ETI 10.1-C0001)	342

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: 10.1
- Build Number: 101.410.2.ga-101004010-154

Additionally, ETI clients implementing interface version '10.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI versions '10.0' and '10.1'.

4.1 Session Layer

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

4.2 Order Handling

ETI Message	Sender	FIX Message	MsgType (35)
New Order Single	Participant	NewOrderSingle	D
New Order Single (short layout)	Participant	NewOrderSingle	D
Order Mass Cancellation Notification for Specialist	ETI Gateway	OrderMassActionReport	BZ

ETI Message	Sender	FIX Message	MsgType (35)
Orderbook Information for Specialist	ETI Gateway	ExecutionReport	8
New Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Immediate Execution Response	ETI Gateway	ExecutionReport	8
Book Order Execution	ETI Gateway	ExecutionReport	8
Replace Order Single	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	Participant	OrderCancelReplaceRequest	G
Replace Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Cancel Order Single	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	ETI Gateway	ExecutionReport	8
Cancel Order Notification	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	ETI Gateway	OrderMassActionReport	BZ
Trailing Stop Order Update Notification	ETI Gateway	ExecutionReport	8
Extended Order Information	ETI Gateway	ExecutionReport	8
Extended Deletion Report	ETI Gateway	ExecutionReport	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	MassQuoteAcknowledgement	b
Quote Execution Notification	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	Participant	OrderMassActionRequest	CA
Quote Activation Response	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	ETI Gateway	OrderMassActionReport	BZ

4.4 Quote and Cross Request

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

4.5 Issuer Model

ETI Message	Sender	FIX Message	MsgType (35)
Issuer Specific Information	ETI Gateway	MarketDataSnapshotFullRefresh	W
Issuer Security State Change Request	Participant	SecurityStatusDefinitionRequest	U27
Issuer Security State Change Response	ETI Gateway	SecurityStatus	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	QuoteRequestReject	AG
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	SecurityStatusDefinitionRequest	U27
Specialist Specific Instrument Information	ETI Gateway	SecurityStatus	f
Specialist Security State Change Response	ETI Gateway	SecurityStatus	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

ETI Message	Sender	FIX Message	MsgType (35)
XetraEnLight Open Negotiation Notification for Requester	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Open Negotiation Notification for Respondent	ETI Gateway	QuoteStatusReport	AI
Xetra EnLight Enter Quoting Status Request	Participant	MassQuoteAcknowledgement	b
Xetra EnLight Enter Quote Request	Participant	QuoteRequest	R
Xetra EnLight Hit Quote Request	Participant	QuoteResponse	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
XetraEnLight Create Deal Notification	ETI Gateway	TradeCaptureReport	AE
Xetra EnLight Update Negotiation Request	Participant	QuoteRequest	R
XetraEnLight Negotiation Notification for Requester	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Negotiation Notification for Respondent	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Negotiation Status Notification	ETI Gateway	QuoteStatusReport	AI
XetraEnLight Status Notification	ETI Gateway	QuoteStatusReport	AI

4.8 TES Trading

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

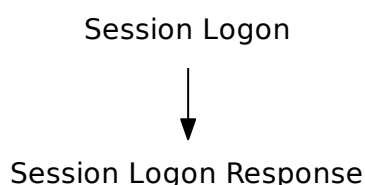
4.9 Other

ETI Message	Sender	FIX Message	MsgType (35)
Trade Notification	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	ETI Gateway	TradingSessionStatus	h
Trading Session Event	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	ETI Gateway	OrderMassActionReport	BZ
Service Availability	ETI Gateway	UserNotification	CB
Service Availability Market	ETI Gateway	UserNotification	CB
News	ETI Gateway	News	B
Entitlement Notification	ETI Gateway	PartyEntitlementsUpdateReport	CZ
Party Action Report	ETI Gateway	PartyActionReport	DI
Ping Request	Participant	TestRequest	1
Ping Response	ETI Gateway	Heartbeat	0
Gap Fill	ETI Gateway	ApplicationMessageReport	BY

5 Session Layer

5.1 Session Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	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><MessageBody></i>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat (in milliseconds) interval 0 = gateway will not take any action for skipped heartbeats (only allowed for non-production environments) not set: gateway will define interval
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID
1408	DefaultCstmAppVer-ID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses. The interface version can be found in XML and C-Header files. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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

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

5.2 Session Logon Response

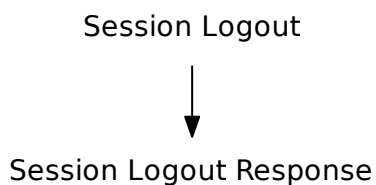
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

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><MessageBody></i>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.

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>C0001</td> <td>Cash subversion</td> </tr> </tbody> </table>	Value	Description	C0001	Cash subversion																		
Value	Description																											
C0001	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><MessageBody></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

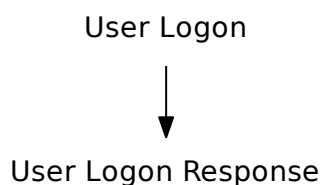
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

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 1279 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 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1765 1409 1854"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
926	UserStatus	Y	1	50	unsigned int	The status of the User <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Admission to trading suspended</td> </tr> <tr> <td>11</td> <td>Suspension revoked</td> </tr> </tbody> </table>	Value	Description	10	Admission to trading suspended	11	Suspension revoked
Value	Description											
10	Admission to trading suspended											
11	Suspension revoked											
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><MessageBody></i>						
553	Username	Y	4	24	unsigned int	The trader ID
554	Password	Y	32	28	Fixed String (0-terminable)	not encrypted Valid characters: 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F
39040	Pad4	U	4	60	Fixed String	not used

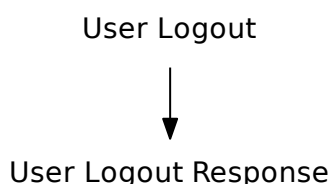
5.10 User Logon Response

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><MessageBody></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><MessageBody></i>										
553	Username	Y	4	16	unsigned int	The trader ID				
30354	VarTextLen	Y	2	20	Counter	Number of used bytes for field VarText (30355).				
926	UserStatus	Y	1	22	unsigned int	The status of the User <table border="1" data-bbox="991 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				

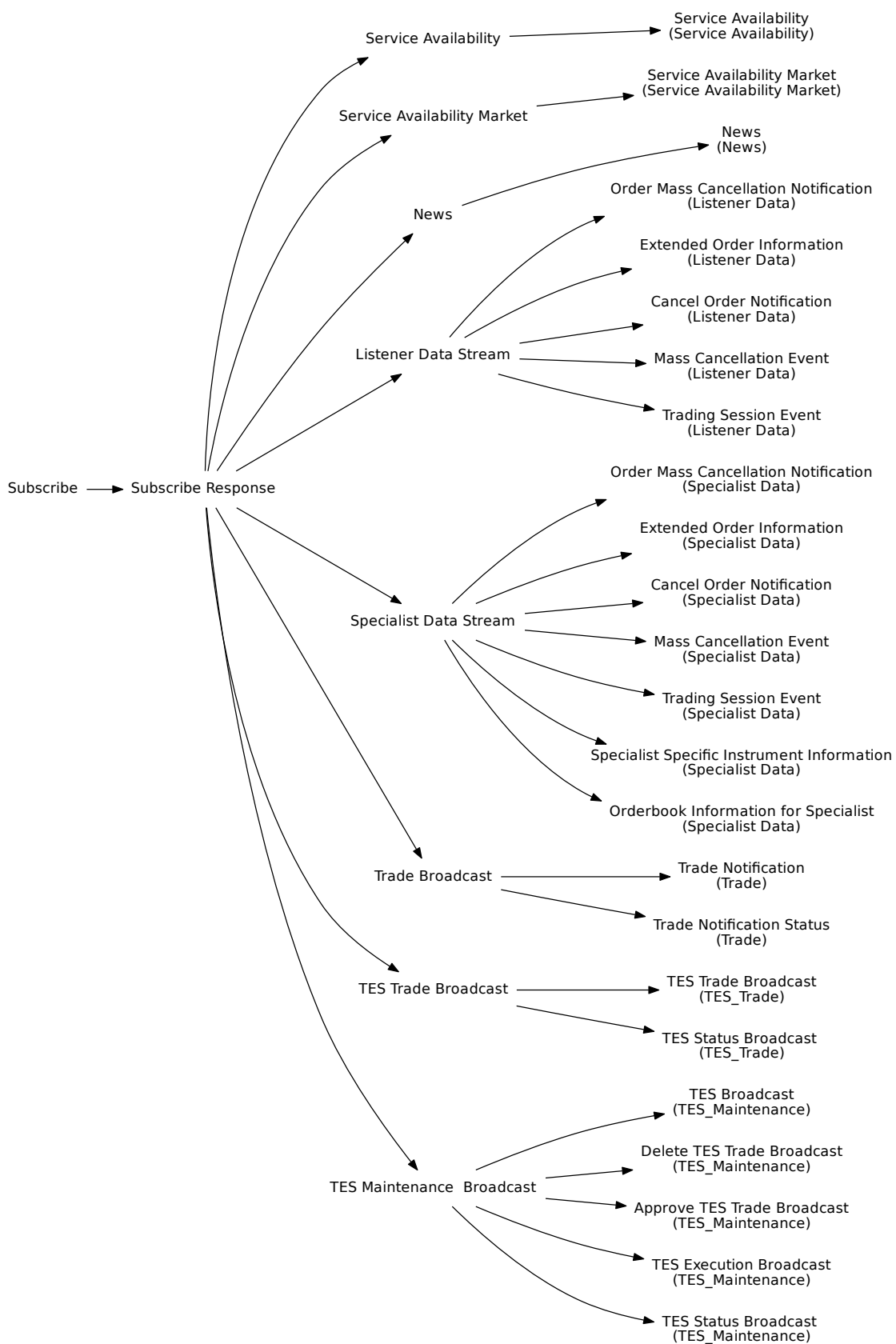
5.14 Throttle Update Notification

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><MessageBody></i>						
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnect-Limit	Y	4	28	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.

5.15 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><MessageBody></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																				

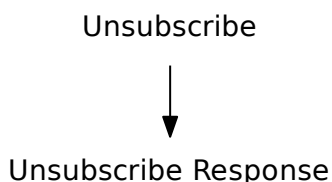
5.16 Subscribe Response

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><MessageBody></i>						
28727	AppSubID	Y	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
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><MessageBody></i>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
39040	Pad4	U	4	28	Fixed String	not used

5.18 Unsubscribe Response

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

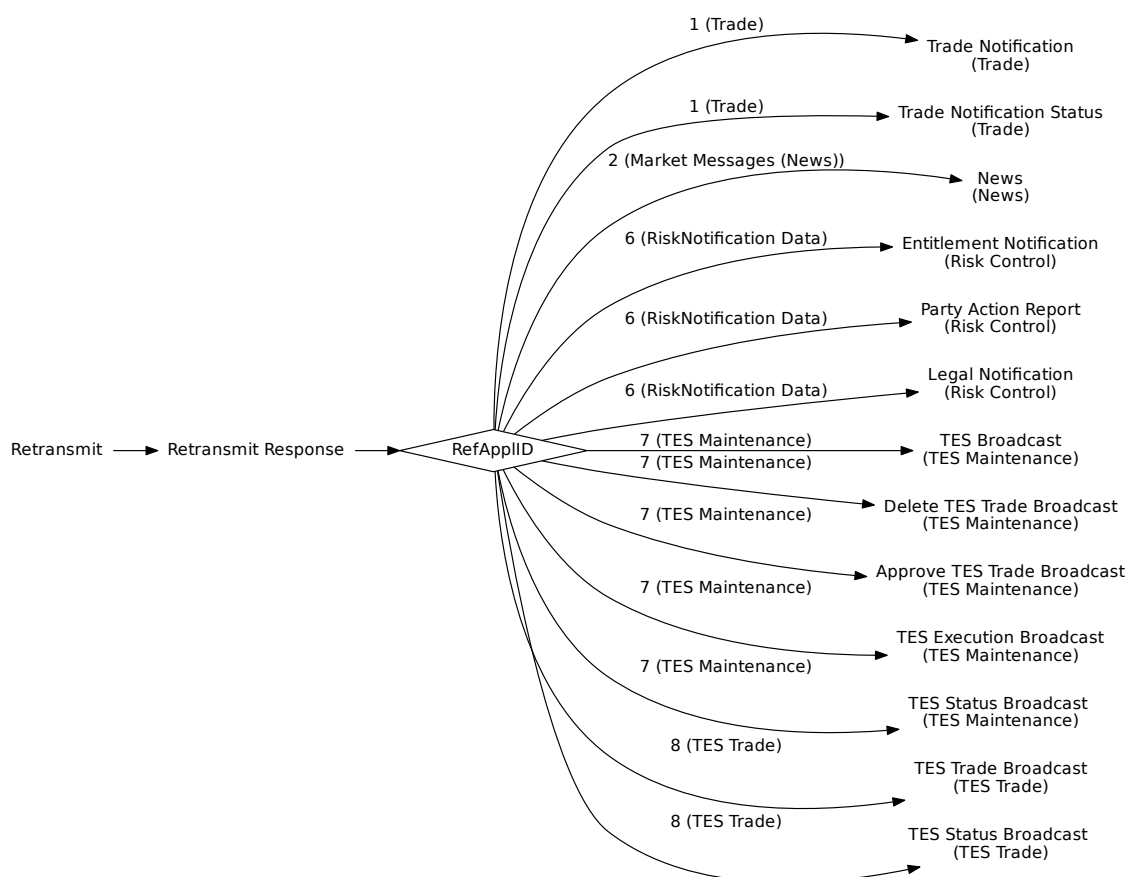
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = 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, TES trades, SRQS (Eurex/Xetra EnLight) maintenance data, risk control and news data for recovery purposes. The specified application sequence number range will lead to the retransmission of data whose application sequence number is \geq ApplBegSeqNum (1182) and \leq ApplEndSeqNum (1183). Depending on RefApplID (1355), the request is sent to the respective service:

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
39020	Pad2	U	2	14	Fixed String	not used														
<i><RequestHeader></i>																				
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.														
50	SenderSubID	U	4	20	unsigned int	not used														
<i><MessageBody></i>																				
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value" means first known sequence number: 1														
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.														
5948	PartitionID	N	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance.														
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1429 1409 1727"> <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><MessageBody></i>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated Appl-BegSeqNum). "no value" means the requested data is not available.

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

5.21 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><MessageBody></i>														
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: "no value" - Listener Data: session ID								
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request.								
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1429 1409 1599"> <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	ApplBegMsgID	N	16	31	data	Beginning range of application message identifiers; 'no value' indicates first known application message identifier.								
28719	ApplEndMsgID	N	16	47	data	Ending range of application message identifiers; "no value" means last known application message identifier.								
39000	Pad1	U	1	63	Fixed String	not used								

5.22 Retransmit Response (Order/Quote Event)

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

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

They will not be interrupted by other messages.

All these messages will consist of:

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

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28719	ApplEndMsgID	N	16	34	data	Ending range of application message identifiers.If it is not set to the related request's ApplEndMsgID, the client will have to send another Retransmit request (with an updated ApplBegMsgID).
28722	RefAppLastMsgID	N	16	50	data	Last application message identifier known by the T7 system for a certain scope of RefAppID, Subscription-Scope 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	TemplatlD	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><MessageBody></i>										
373	SessionRejectReason	Y	4	56	unsigned int	Error code. Valid values are listed after this table.				
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We will use user-defined values for application level errors as well				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1409	SessionStatus	Y	1	62	unsigned int	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table>	Value	Description	0	Session active	4	Session logout complete
Value	Description											
0	Session active											
4	Session logout complete											
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><MessageBody></i>																
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response										
39060	Pad6	U	6	34	Fixed String	not used										
<i><SessionsGrp> Cardinality: 1-1000, Record counter: NoSessions</i>																
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.										
28730	>SessionMode	Y	1	44	unsigned int	Session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>ETI HF</td> </tr> <tr> <td>2</td> <td>ETI LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> <tr> <td>4</td> <td>FIX LF</td> </tr> </tbody> </table>	Value	Description	1	ETI HF	2	ETI LF	3	GUI	4	FIX LF
Value	Description															
1	ETI HF															
2	ETI LF															
3	GUI															
4	FIX LF															
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading Session</td> </tr> <tr> <td>2</td> <td>Regular Back Office Session</td> </tr> </tbody> </table>	Value	Description	0	Regular Trading Session	2	Regular Back Office Session				
Value	Description															
0	Regular Trading Session															
2	Regular Back Office Session															
39020	>Pad2	U	2	46	Fixed String	not used										

5.26 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><MessageBody></i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.27 Trade Enrichment List Inquire Response

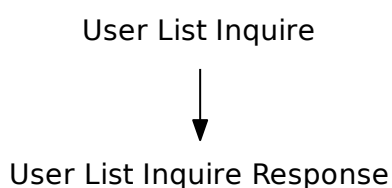
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

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><MessageBody></i>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
39060	Pad6	U	6	50	Fixed String	not used
<i><EnrichmentRulesGrp> Cardinality: 0 - 400, Record counter: NoEnrichmentRules</i>						
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
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><MessageBody></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.

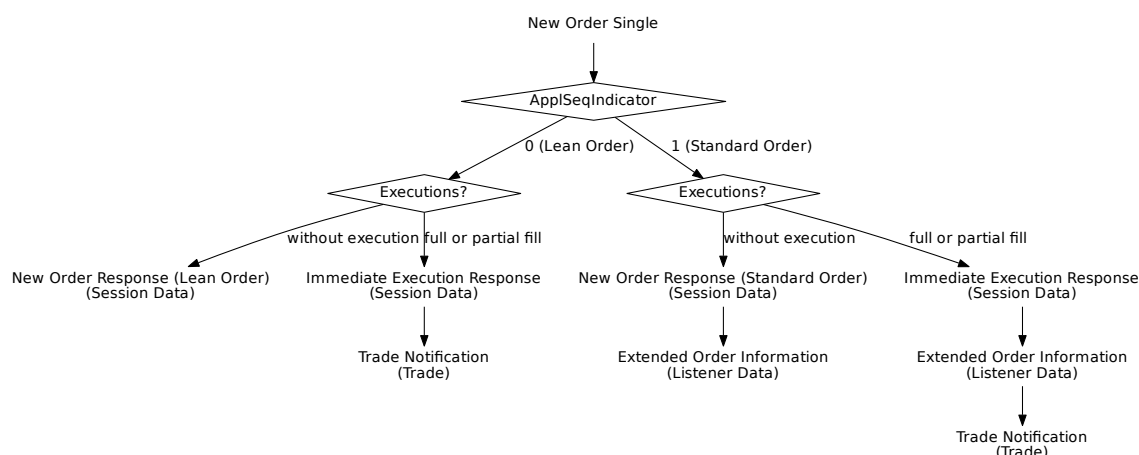
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, 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><MessageBody></i>														
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request								
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group								
39060	Pad6	U	6	50	Fixed String	not used								
<i><PartyDetailsGrp> Cardinality: 0-1000, Record counter: NoPartyDetails</i>														
20212	>PartyDetail- IDExecutingTrader	Y	4	56	unsigned int	Trader ID								
22212	>PartyDetail- ExecutingTrader	Y	6	60	Fixed String	Trader Name Valid characters: \x20, \x22-\x7B, \x7D, \x7E								
1674	>PartyDetailRole- Qualifier	Y	1	66	unsigned int	User Role <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Trader</td> </tr> <tr> <td>11</td> <td>Head Trader</td> </tr> <tr> <td>12</td> <td>Supervisor</td> </tr> </tbody> </table>	Value	Description	10	Trader	11	Head Trader	12	Supervisor
Value	Description													
10	Trader													
11	Head Trader													
12	Supervisor													
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend		
Value	Description													
0	Active													
1	Suspend													

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><MessageBody></i>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
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')																			

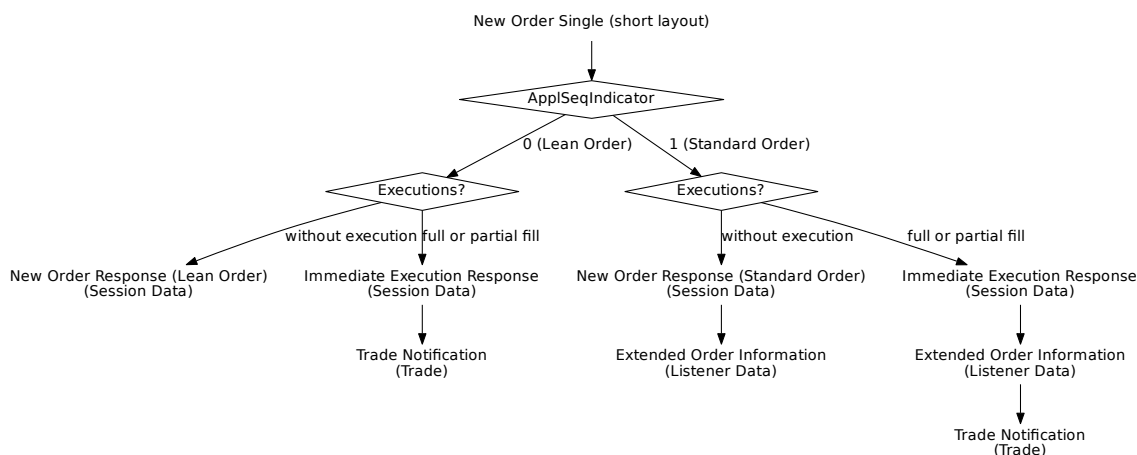
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
625	TradingSessionSubID	N	1	169	unsigned int	<p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</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	TemplateID	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><MessageBody></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	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>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	<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															
25127	ValueCheckType-Quantity	Y	1	90	unsigned int	<p>Indicator for checking the order/quote quantity by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
23002	OrderAttribute-LiquidityProvision	Y	1	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															
59	TimelnForce	Y	1	92	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
4	Fill Or Kill (FOK)															

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 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	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	TemplateID	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" data-bbox="991 1435 1409 1525"> <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" data-bbox="991 1608 1409 1733"> <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 1928 1409 2054"> <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><MessageBody></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 960"> <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> Cardinality: 0-500, Record counter: NoAffectedOrders</i>																		
535	>AffectedOrderID	Y	8	88	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.												
1824	>AffectedOrigCOrd- ID	U	8	96	unsigned int	not used												
<i><NotAffectedOrdersGrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders</i>																		
1371	>NotAffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of an order whose cancellation is pending.												
1372	>NotAffOrigCOrdID	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
<MessageBody>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	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	QuotelD	N	8	168	unsigned int	QuotelD 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 Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order book restatement</td> </tr> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>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	FIXCOrdID	N	20	244	Fixed String	User defined client order ID Valid characters: \x20-\x7E												
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>																		
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><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.										
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.										
48	SecurityID	Y	8	88	signed int	Instrument identifier.										
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.										
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.										
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.										
21009	TrdRegTSEntryTime	Y	8	120	UTCTimestamp	The entry timestamp is the time of the creation of the order.										
21008	TrdRegTSTime-Priority	Y	8	128	UTCTimestamp	Priority timestamp.										
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" data-bbox="991 1070 1409 1283"> <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" data-bbox="991 1400 1409 1612"> <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 Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>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														
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>																				
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="991 459 1409 544"> <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	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1603"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><MessageBody></i>												
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
48	SecurityID	Y	8	72	signed int	Instrument identifier.						
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.						
151	LeavesQty	Y	8	88	Qty	Remaining quantity of an order.						

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								
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>														
1799	>OrderEventPx	Y	8	120	PriceType	Price level for the order event.								
1800	>OrderEventQty	Y	8	128	Qty	Quantity for the order event.								
30060	>OrderEventMatchID	Y	4	136	unsigned int	Unique identifier for each price level (match step) of an order event.								
1798	>OrderEventReason	Y	1	140	unsigned int	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><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.														
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.														
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.														
48	SecurityID	Y	8	96	signed int	Instrument identifier.														
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.														
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.														
21008	TrdRegTSTime-Priority	N	8	120	UTCTimestamp	Priority timestamp.														
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.														
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.														
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.														
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 Exec-Type (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						
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>												
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 1070 1409 1200"> <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						
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>												
1799	>OrderEventPx	Y	8	0	PriceType	Price level for the order event.						
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.						
30060	>OrderEventMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of an order event.						
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur. <table border="1" data-bbox="991 1563 1409 1648"> <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						
<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: 10104 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHheaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	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						

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

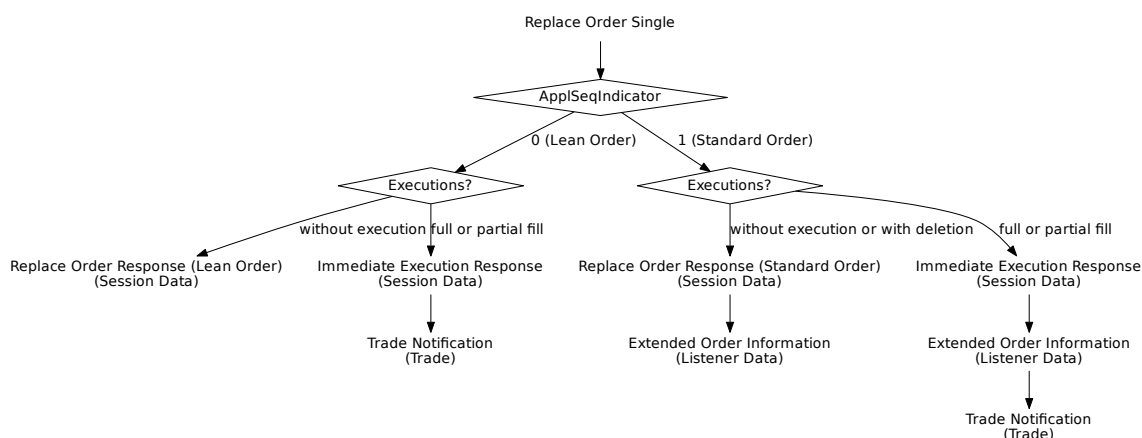
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
378	ExecRestatement-Reason	Y	2	144	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>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																													
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																													

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>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																			
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														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
39000	Pad1	U	1	175	Fixed String	not used												
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>																		
1364	>FillPx	Y	8	176	PriceType	Price of Fill.												
1365	>FillQty	Y	8	184	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	192	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
1363	>FillExecID	Y	4	196	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
1443	>FillLiquidityInd	N	1	200	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 949 1407 1205"> <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												
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>																		
1799	>OrderEventPx	Y	8	0	PriceType	Price level for the order event.												
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.												
30060	>OrderEventMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of an order event.												
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur. <table border="1" data-bbox="991 1568 1407 1653"> <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><MessageBody></i>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
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')																			

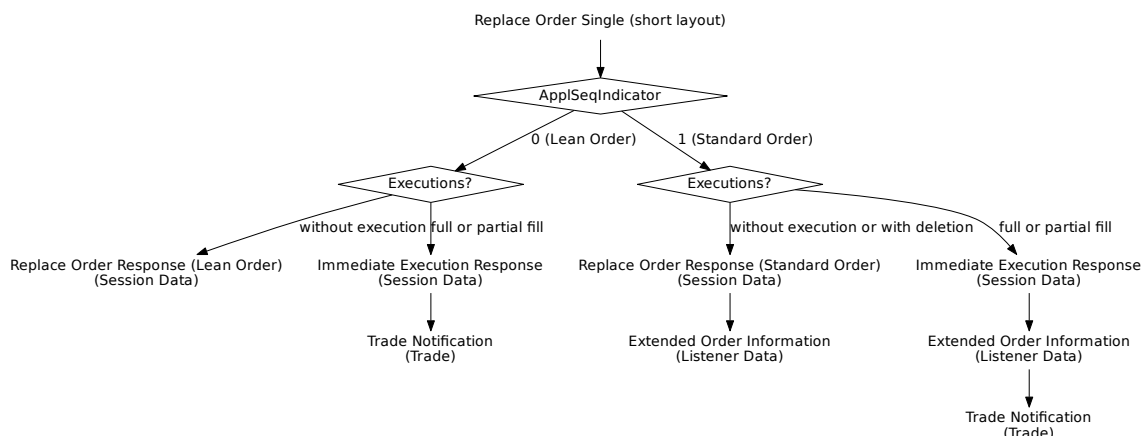
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
625	TradingSessionSubID	N	1	177	unsigned int	<p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</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><MessageBody></i>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	40	signed int	Instrument identifier.
44	Price	Y	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).

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 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	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><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.														
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.														
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.														
48	SecurityID	Y	8	96	signed int	Instrument identifier.														
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.														
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 Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> <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																
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>																						
1799	>OrderEventPx	Y	8	176	PriceType	Price level for the order event.																
1800	>OrderEventQty	Y	8	184	Qty	Quantity for the order event.																
30060	>OrderEventMatchID	Y	4	192	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	196	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	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><MessageBody></i>												
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	80	signed int	Instrument identifier.						

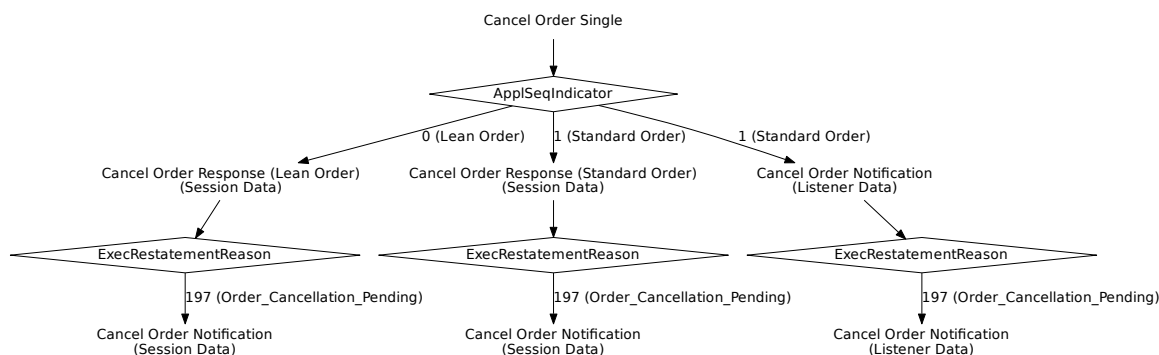
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.														
99	StopPx	N	8	96	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.														
151	LeavesQty	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 Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> <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																
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>																						
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"><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><MessageBody></i>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	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 1412 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><MessageBody></i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.								
48	SecurityID	Y	8	96	signed int	Instrument identifier.								
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.								
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.								
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><MessageBody></i>										
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.								
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													

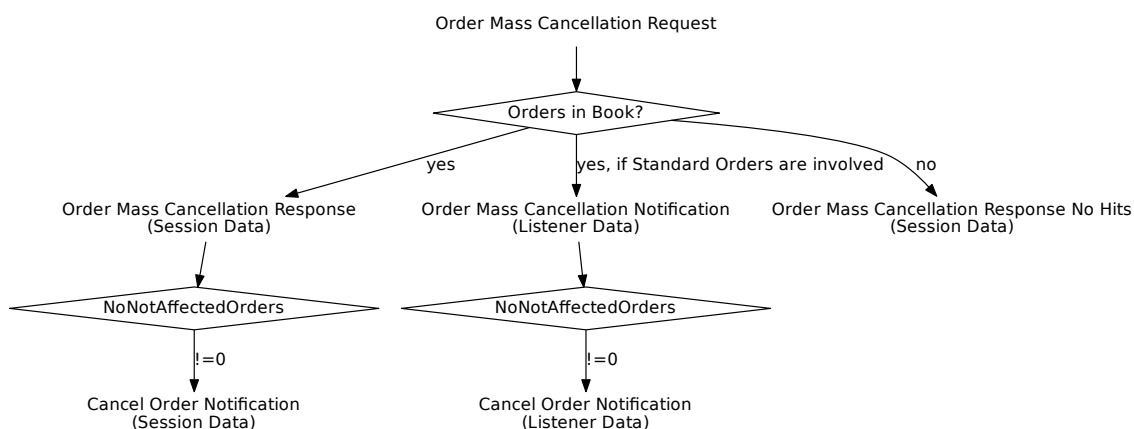
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <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				
<MessageBody>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	CIOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigCIOrdID	N	8	80	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	88	signed int	Instrument identifier.				
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.				
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 Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation processed (end of FREEZE state)</td> </tr> <tr> <td>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><MessageBody></i>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIDInvestment-DecisionMaker	N	8	40	unsigned int	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><MessageBody></i>												
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.						

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

6.19 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 1407 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><MessageBody></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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (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	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																						
<MessageBody>																												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																						
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.																						
44	Price	N	8	80	PriceType	Price boundary for deletion.																						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																						
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.																						
20612	TargetPartyIDExecutingTrader	N	4	96	unsigned int	Owning User ID.																						
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.																						
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.																						
534	NoAffectedOrders	Y	2	106	Counter	Number of deleted persistent orders reported in the message																						
28782	NoAffectedOrderRequests	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 1904"> <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	Execlnst	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						
<i><NotAffectedOrdersGrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders</i>												
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.						
<i><AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders</i>												
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> Cardinality: 0-500, Record counter: NoAffectedOrderRequests</i>												
28783	>AffectedOrder-RequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction						
39040	>Pad4	U	4	4	Fixed String	not used						

6.21 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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39070	Pad7	U	7	57	Fixed String	not used				
<MessageBody>										
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.				
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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>213</td> <td>Trailing Stop Updated</td> </tr> </tbody> </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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> </tbody> </table>	Value	Description	0	New
Value	Description									
0	New									
150	ExecType	Y	1	131	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Restated</td> </tr> </tbody> </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						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHeaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<MessageBody>												
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	88	signed int	Instrument identifier.						
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.						
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.						
21008	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.						
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								
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>														
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														
<i><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</i>																				
1799	>OrderEventPx	Y	8	0	PriceType	Price level for the order event.														
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.														
30060	>OrderEventMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of an order event.														
1798	>OrderEventReason	Y	1	20	unsigned int	Action that caused the event to occur. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>SMP event</td> </tr> </tbody> </table>	Value	Description	100	SMP event										
Value	Description																			
100	SMP event																			
39030	>Pad3	U	3	21	Fixed String	not used														

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

Valid Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted
122	Instrument State Change
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								
<RBCHheaderME>														
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.								
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine								
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway								
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.								
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.								
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.								
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <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													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39070	Pad7	U	7	57	Fixed String	not used				
<MessageBody>										
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															

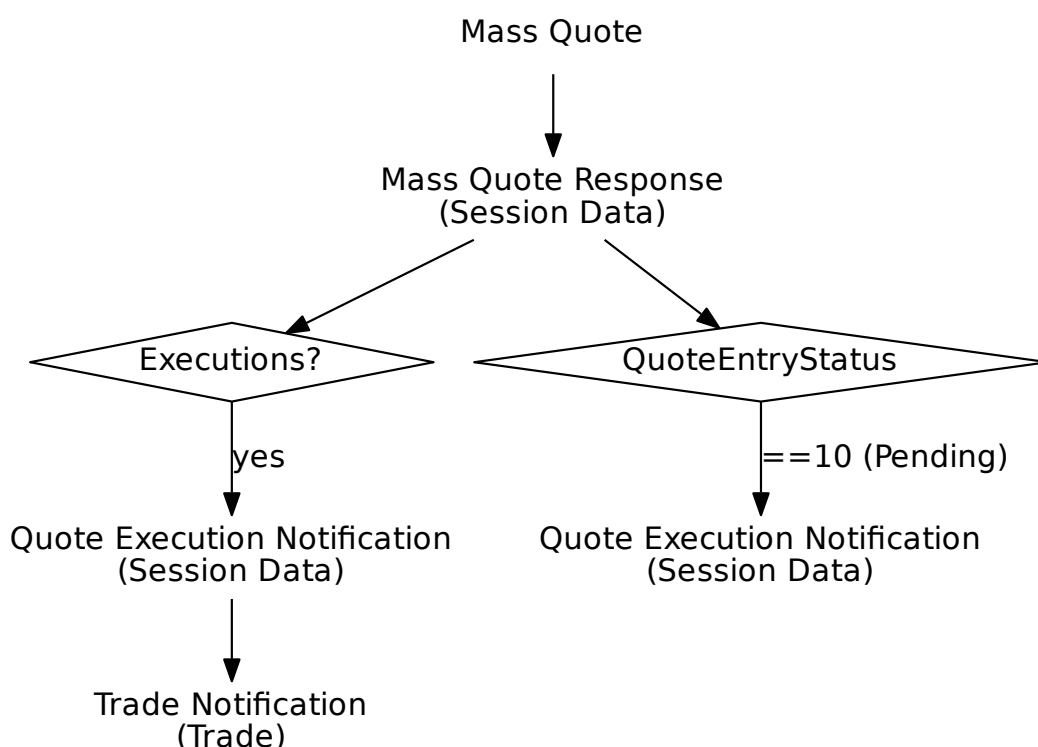
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
59	TimelnForce	N	1	255	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <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.						
<MessageBody>												
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 1559"> <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 1809"> <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 2074"> <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						
<i><QuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries</i>												
48	>SecurityID	Y	8	72	signed int	Instrument identifier.						
132	>BidPx	N	8	80	PriceType	Bid price/rate.						
134	>BidSize	N	8	88	Qty	Quantity of bid.						
133	>OfferPx	N	8	96	PriceType	Offer price/rate.						
135	>OfferSize	N	8	104	Qty	Quantity of offer.						

7.2 Request For Quote Notification

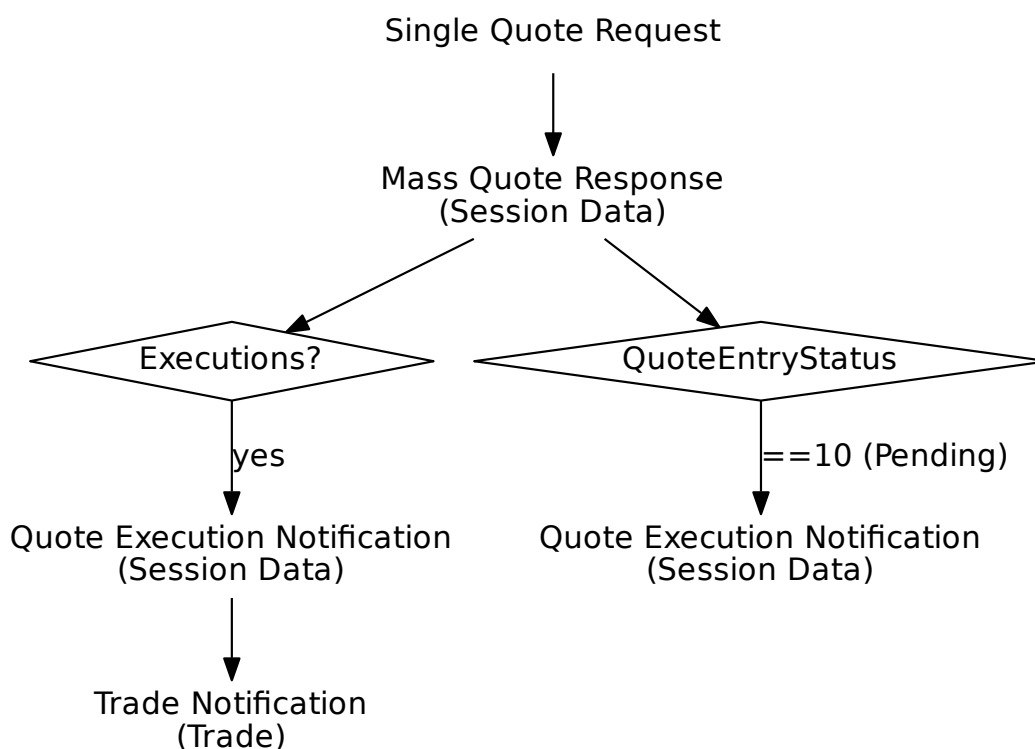
Request For Quote Notification

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><MessageBody></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	TemplatelD	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><MessageBody></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 1597 1409 1727"> <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 1848 1409 1977"> <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><MessageBody></i>										
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.				
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier generated by the exchange.				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.				
28789	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides				
39030	Pad3	U	3	77	Fixed String	not used				
<i><QuoteEntryAckGrp> Cardinality: 0-200, Record counter: NoQuoteSideEntries</i>										

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.

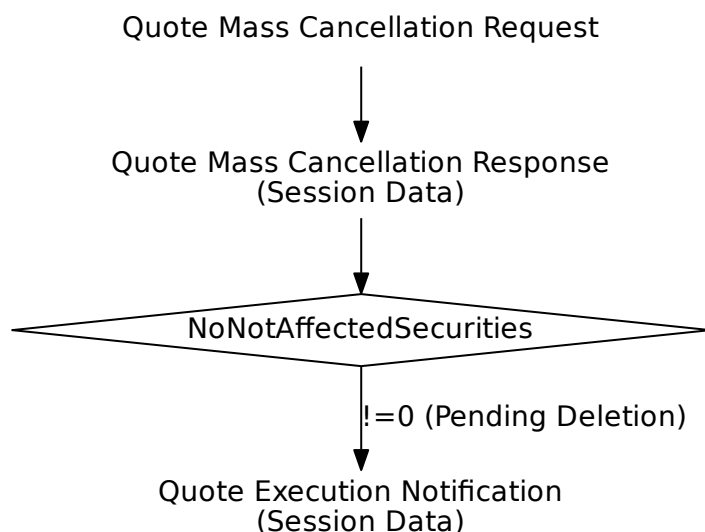
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (Quote-ExecutionReport, MsgType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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
<i><MessageBody></i>																		
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.												
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.												
28706	NoQuoteEvents	Y	1	76	Counter	Number of QuoteEvent repeating group instances.												
39030	Pad3	U	3	77	Fixed String	not used												
<i><QuoteEventGrp> Cardinality: 1-100, Record counter: NoQuoteEvents</i>																		
48	>SecurityID	Y	8	80	signed int	Instrument identifier.												
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.												
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.												
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identifier.												
28714	>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" data-bbox="991 1218 1409 1473"> <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" data-bbox="991 1554 1409 1682"> <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" data-bbox="991 1821 1409 1989"> <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><MessageBody></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 1668 1412 1796"> <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><MessageBody></i>												
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffectedSecurities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.						
39060	Pad6	U	6	66	Fixed String	not used						
<i><NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities</i>												
28702	>NotAffectedSecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.						

7.8 Quote Mass Cancellation Notification

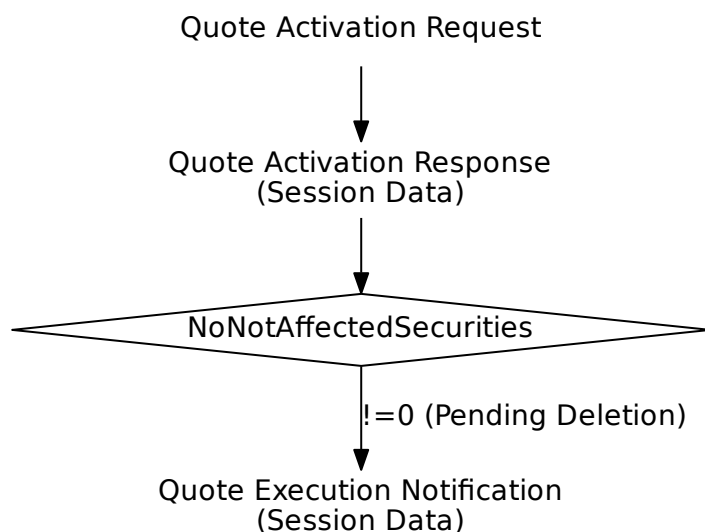
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (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	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																				
<MessageBody>																										
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																				
48	SecurityID	U	8	72	signed int	not used																				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																				
20655	TargetPartyIDSession-ID	Y	4	84	unsigned int	Session ID.																				
20036	PartyIDEntering-Trader	N	4	88	unsigned int	Entering User ID.																				
20612	TargetParty-IDExecutingTrader	N	4	92	unsigned int	Owning User ID.																				
28707	NoNotAffected-Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.																				
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>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><MessageBody></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" data-bbox="991 1160 1412 1323"> <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" data-bbox="991 1644 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											
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" data-bbox="991 1951 1412 2078"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 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><MessageBody></i>												
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffectedSecurities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.						
39060	Pad6	U	6	66	Fixed String	not used						
<i><NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities</i>												
28702	>NotAffectedSecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

7.11 Quote Activation Notification

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

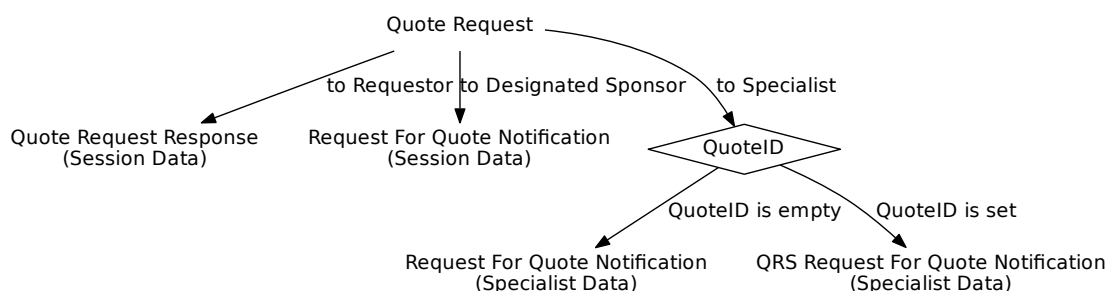
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (Order-MassActionReport, 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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20036	PartyIDEntering- Trader	N	4	76	unsigned int	Entering User ID.						
28707	NoNotAffected- Securities	Y	2	80	Counter	Number of NotAffectedSecurities re- peating group instances.						
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. <table border="1" data-bbox="991 689 1410 815"> <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" data-bbox="991 931 1410 1099"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspen- sion</td> </tr> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspen- sion
Value	Description											
1	Suspend quotes											
2	Release quotes from suspen- sion											
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1" data-bbox="991 1176 1410 1261"> <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						
<i><NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities</i>												
28702	>NotAffected- SecurityID	Y	8	88	unsigned int	Instrument ID whose quote mass can- cellation or activation is pending.						

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><MessageBody></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														

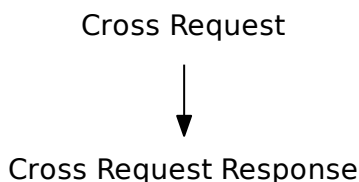
8.2 Quote Request Response

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><MessageBody></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	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = DS)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><MessageBody></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
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><MessageBody></i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

9 Issuer Model

9.1 Issuer Specific Information

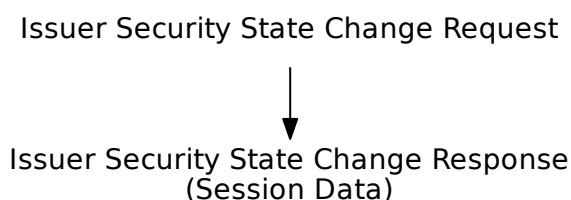
This message provides issuer related private market data.

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><MessageBody></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	TemplateID	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><MessageBody></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						
<i><SecurityStatusEventGrp> Cardinality: 0-2, Record counter: NoEvents</i>												
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 1407 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><MessageBody></i>										
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

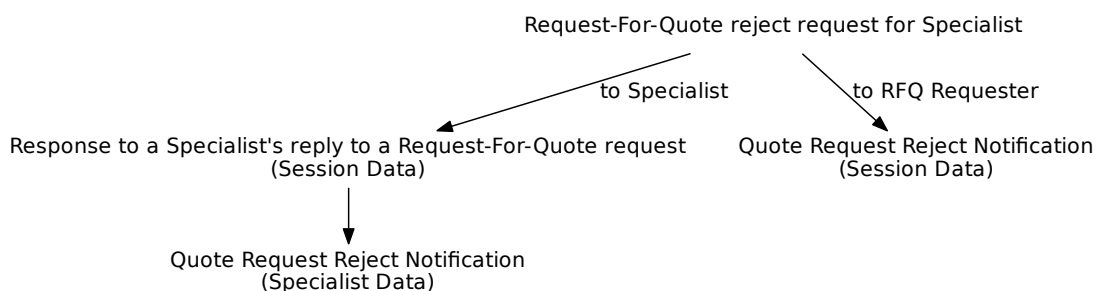
This notification is sent to the Specialist when a member enters a QRS Request For Quote.

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	ApplIID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1554 1410 1641"> <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" data-bbox="991 1722 1410 1850"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<MessageBody>												
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	QuotID	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".

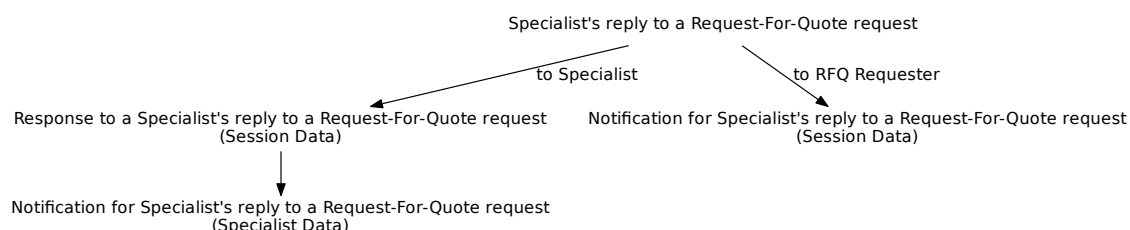


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
<i><MessageHeaderIn></i>																						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.																
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 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><MessageBody></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 1727 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><MessageBody></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						
<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: 10420 (Quote-Request, MsgType = R)						
39020	Pad2	U	2	6	Fixed String	not used						
<RBCHheaderME>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	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						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
<MessageBody>							
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.	
						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><MessageBody></i>										
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.				

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

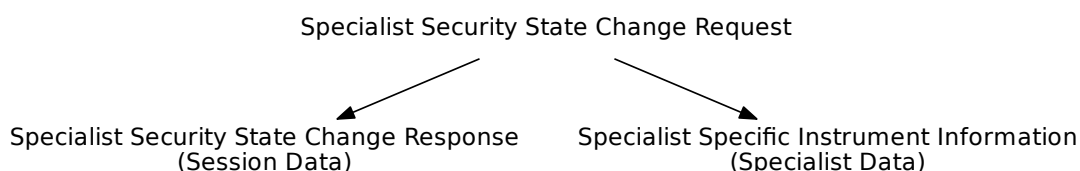
This notification is received by the Specialist after replying to a member's Request for Quote.

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><MessageBody></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	TemplatID	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><MessageBody></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" data-bbox="991 1599 1412 1765"> <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"> <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>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><MessageBody></i>												
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 removed</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 removed	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 removed																							
114	End of Restatement																							
39030	Pad3	U	3	85	Fixed String	not used																		

10.9 Specialist Security State Change Response

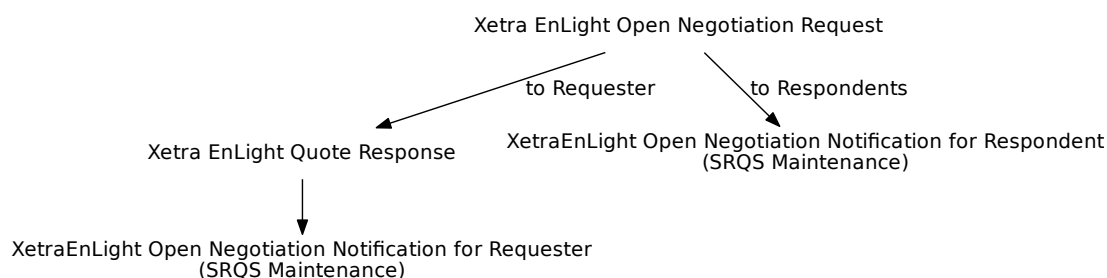
This synchronous response is the answer to the Specialist Security State Change Request.

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><MessageBody></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><MessageBody></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.
28797	AutoExecExpiryTime	N	8	64	UTCTimestamp	Auto execution expiry time.
28794	AutoExecLimitPrice	N	8	72	PriceType	Auto execution limit price.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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.						
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.						
64	SettlDate	N	4	108	LocalMktDate	The date on which settlement is to be effected.						
28795	AutoExecReference-PriceOffset	N	4	112	signed int	Auto execution reference price offset in ticks						
28793	AutoExecMinNoOf-Quotes	N	4	116	unsigned int	Auto execution minimum number of quotes.						
1461	NoTargetPartyIDs	Y	1	120	Counter	Number of TargetParties records.						
25145	NumberOfResp-DisclosureInstruction	N	1	121	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1" data-bbox="991 1821 1409 1951"> <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	122	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	N	1	123	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	124	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	N	1	125	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													
25206	BidPxIsLocked	N	1	126	unsigned int	BidPx is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25207	OfferPxIsLocked	N	1	127	unsigned int	OfferPx is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25208	SidelsLocked	N	1	128	unsigned int	Side is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes				
Value	Description															
0	No															
1	Yes															
1815	TradingCapacity	N	1	129	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															
28792	AutoExecType	N	1	130	unsigned int	Auto execution type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Mid point of best bid and offer prices</td> </tr> <tr> <td>2</td> <td>Best bid price</td> </tr> <tr> <td>3</td> <td>Best ask price</td> </tr> <tr> <td>4</td> <td>Limit price</td> </tr> </tbody> </table>	Value	Description	1	Mid point of best bid and offer prices	2	Best bid price	3	Best ask price	4	Limit price
Value	Description															
1	Mid point of best bid and offer prices															
2	Best bid price															
3	Best ask price															
4	Limit price															
25130	SideDisclosure-Instruction	N	1	131	unsigned int	Instruction to show side, only for automatic execution. <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															
23002	OrderAttribute-LiquidityProvision	N	1	132	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	133	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											
21222	PartyIdInvestment- DecisionMaker- Qualifier	N	1	134	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											
1724	OrderOrigination	N	1	135	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											
276	QuoteCondition	Y	1	136	char	Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>z</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	A	Active	z	Suspended
Value	Description											
A	Active											
z	Suspended											
22001	PartyExecutingFirm	Y	5	137	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	142	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
25172	FreeText5	N	132	148	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
131	QuoteReqID	N	20	280	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	300	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	312	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	324	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	340	Fixed String	not used
<i><XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>						
20612	>TargetParty- IDExecutingTrader	U	4	344	unsigned int	not used
22601	>TargetParty- ExecutingFirm	N	5	348	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	N	6	353	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	359	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><MessageBody></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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
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.
28797	AutoExecExpiryTime	N	8	104	UTCTimestamp	Auto execution expiry time.
28794	AutoExecLimitPrice	N	8	112	PriceType	Auto execution limit price.
20003	PartyIDClientID	N	8	120	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	128	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	136	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
28758	NegotiationID	Y	4	144	unsigned int	ID of a SRQS negotiation
1300	MarketSegmentID	Y	4	148	signed int	Product identifier.
25150	NumberOf-Respondents	N	4	152	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	156	LocalMktDate	The date on which settlement is to be effected.
28795	AutoExecReference-PriceOffset	N	4	160	signed int	Auto execution reference price offset in ticks
28793	AutoExecMinNoOf-Quotes	N	4	164	unsigned int	Auto execution minimum number of quotes.
1461	NoTargetPartyIDs	Y	1	168	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	N	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													
25145	NumberOfResp- DisclosureInstruction	Y	1	170	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													
1172	RespondentType	Y	1	171	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													
25206	BidPxIsLocked	N	1	172	unsigned int	BidPx is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25207	OfferPxIsLocked	N	1	173	unsigned int	OfferPx is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25208	SidelsLocked	N	1	174	unsigned int	Side is locked. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1815	TradingCapacity	N	1	175	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															
25126	ValueCheckTypeValue	N	1	176	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															
25127	ValueCheckType-Quantity	N	1	177	unsigned int	<p>Indicator for checking the order/quote quantity 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															
28792	AutoExecType	N	1	178	unsigned int	<p>Auto execution type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Mid point of best bid and offer prices</td> </tr> <tr> <td>2</td> <td>Best bid price</td> </tr> <tr> <td>3</td> <td>Best ask price</td> </tr> <tr> <td>4</td> <td>Limit price</td> </tr> </tbody> </table>	Value	Description	1	Mid point of best bid and offer prices	2	Best bid price	3	Best ask price	4	Limit price
Value	Description															
1	Mid point of best bid and offer prices															
2	Best bid price															
3	Best ask price															
4	Limit price															
25130	SideDisclosure-Instruction	N	1	179	unsigned int	<p>Instruction to show side, only for automatic execution.</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															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	OrderAttribute-LiquidityProvision	N	1	180	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	N	1	181	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	182	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	183	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											
276	QuoteCondition	Y	1	184	char	<p>Status of the quote.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>z</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	A	Active	z	Suspended
Value	Description											
A	Active											
z	Suspended											
22001	PartyExecutingFirm	Y	5	185	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	190	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	Y	6	196	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	202	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E
25007	FreeText1	N	12	222	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	234	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	246	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
25172	FreeText5	N	132	262	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39060	Pad6	U	6	394	Fixed String	not used
<i><XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>						
20612	>TargetParty- IDExecutingTrader	N	4	400	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetParty- ExecutingFirm	N	5	404	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	N	6	409	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	415	Fixed String	not used

11.4 XetraEnLight Open Negotiation Notification for Respondent

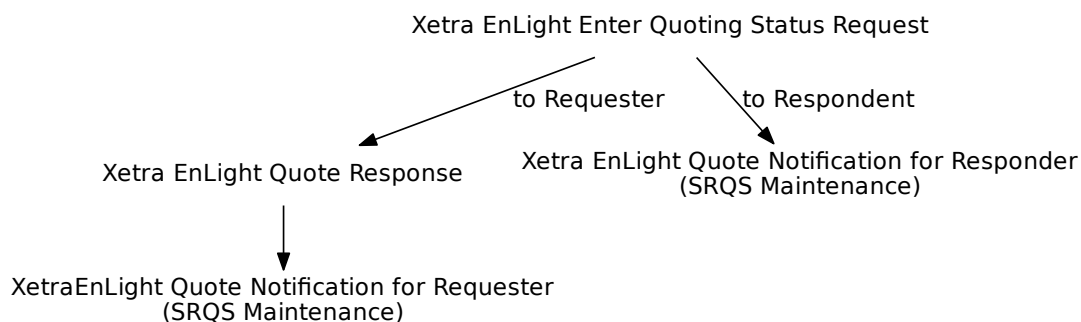
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10811 (Quote-StatusReport, 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><MessageBody></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.						
54	Side	N	1	112	unsigned int	Side of the order. <table border="1" data-bbox="991 808 1410 936"> <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	113	unsigned int	Specifies the type of respondents requested. <table border="1" data-bbox="991 1059 1410 1263"> <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											
276	QuoteCondition	Y	1	114	char	Status of the quote. <table border="1" data-bbox="991 1346 1410 1429"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> </tbody> </table>	Value	Description	A	Active		
Value	Description											
A	Active											
22001	PartyExecutingFirm	N	5	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".

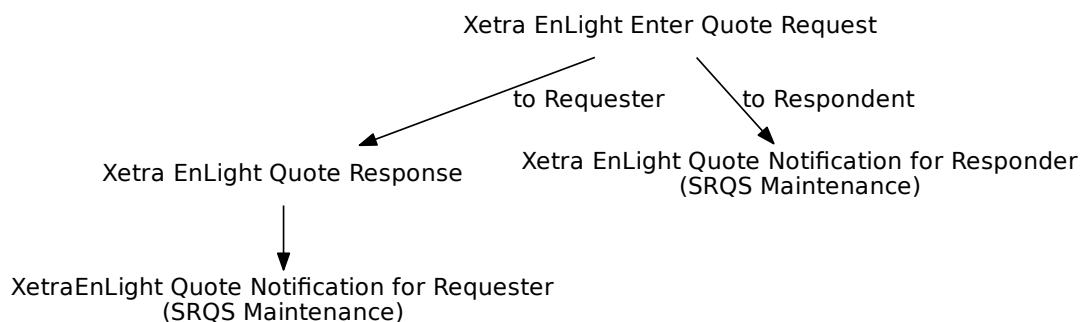


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderIn></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10817 (MassQuoteAcknowledgement, 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><MessageBody></i>														
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.								
28758	NegotiationID	Y	4	28	unsigned int	ID of a SRQS negotiation								
28787	QuotingStatus	Y	1	32	unsigned int	Quoting status for the executing party <table border="1" data-bbox="991 1749 1412 1957"> <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> <tr> <td>5</td> <td>Pre-funding amount not sufficient.</td> </tr> </tbody> </table>	Value	Description	2	Open/Working	3	Closed/Inactive	5	Pre-funding amount not sufficient.
Value	Description													
2	Open/Working													
3	Closed/Inactive													
5	Pre-funding amount not sufficient.													
22001	PartyExecutingFirm	Y	5	33	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	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><MessageBody></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.

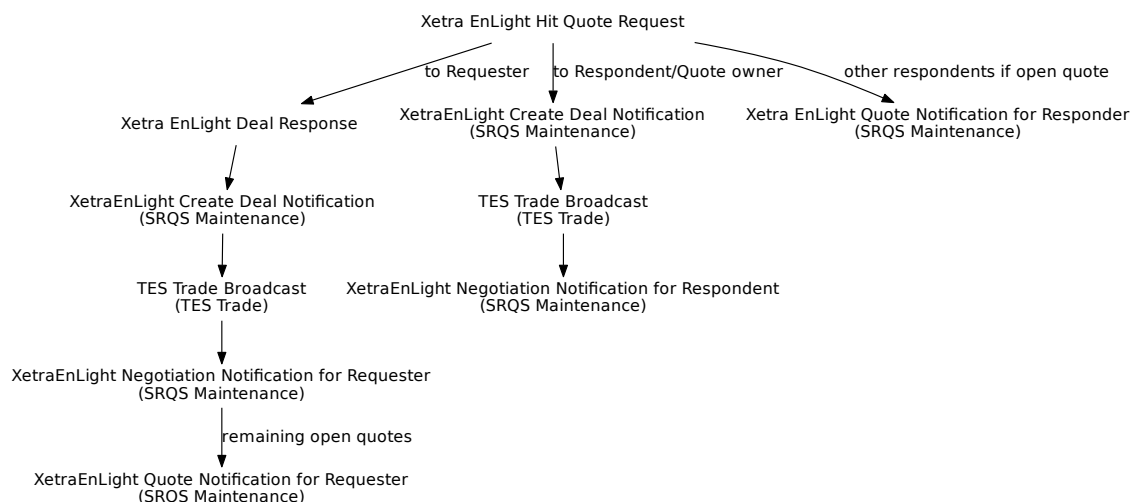
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible 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.										
62	ValidUntilTime	N	8	80	UTCTimestamp	Time until an entity is valid.										
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.										
28758	NegotiationID	Y	4	92	unsigned int	ID of a SRQS negotiation										
25127	ValueCheckType-Quantity	Y	1	96	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	97	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	98	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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	99	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	100	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	101	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	102	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	PartyExecutingTrader	Y	6	107	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
25007	FreeText1	N	12	113	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	125	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	137	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	153	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><MessageBody></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	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	83	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															
23002	OrderAttribute-LiquidityProvision	Y	1	84	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	85	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															
1002	AllocMethod	Y	1	86	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															

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><MessageBody></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.												
126	ExpireTime	N	8	96	UTCTimestamp	Time an entity expires.												
28758	NegotiationID	Y	4	104	unsigned int	ID of a SRQS negotiation												
1815	TradingCapacity	N	1	108	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	109	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> <tr> <td>5</td> <td>Pre-funding amount not sufficient.</td> </tr> </tbody> </table>	Value	Description	1	Open/Active	2	Open/Working	3	Closed/Inactive	4	Open/Not Responded	5	Pre-funding amount not sufficient.
Value	Description																	
1	Open/Active																	
2	Open/Working																	
3	Closed/Inactive																	
4	Open/Not Responded																	
5	Pre-funding amount not sufficient.																	
28733	QuoteEventReason	N	1	110	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																	
28747	QuoteCancelReason	N	1	111	unsigned int	Reason for quote cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Expired</td> </tr> </tbody> </table>	Value	Description	5	Expired								
Value	Description																	
5	Expired																	
22001	PartyExecutingFirm	Y	5	112	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	117	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	123	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
131	QuoteReqID	N	20	129	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	149	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	161	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	173	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
39030	Pad3	U	3	189	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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	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												
<i><SRQSQuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries</i>																		
60	>TransactTime	N	8	80	UTCTimestamp	Transaction timestamp.												
117	>QuoteID	N	8	88	unsigned int	Customer defined mass quote identifier.												
1751	>SecondaryQuoteID	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 1234 1409 1529"> <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> <tr> <td>5</td> <td>Pre-funding amount not sufficient.</td> </tr> </tbody> </table>	Value	Description	1	Open/Active	2	Open/Working	3	Closed/Inactive	4	Open/Not Responded	5	Pre-funding amount not sufficient.
Value	Description																	
1	Open/Active																	
2	Open/Working																	
3	Closed/Inactive																	
4	Open/Not Responded																	
5	Pre-funding amount not sufficient.																	
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><MessageBody></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	TemplateID	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><RBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
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															

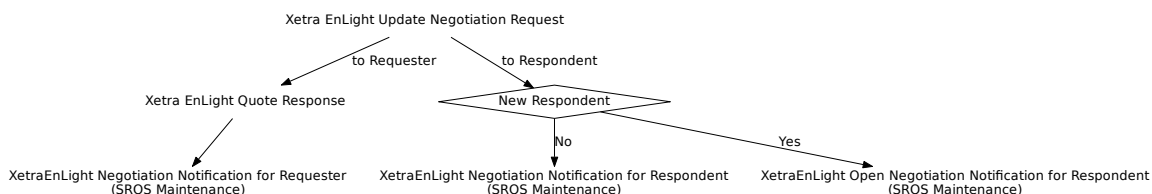
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
939	TrdRptStatus	Y	1	117	unsigned int	Trade Report status <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> </tbody> </table>	Value	Description	0	Accepted						
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															
28792	AutoExecType	N	1	121	unsigned int	Auto execution type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Mid point of best bid and offer prices</td> </tr> <tr> <td>2</td> <td>Best bid price</td> </tr> <tr> <td>3</td> <td>Best ask price</td> </tr> <tr> <td>4</td> <td>Limit price</td> </tr> </tbody> </table>	Value	Description	1	Mid point of best bid and offer prices	2	Best bid price	3	Best ask price	4	Limit price
Value	Description															
1	Mid point of best bid and offer prices															
2	Best bid price															
3	Best ask price															
4	Limit price															
28769	NoOrderBookItems	Y	1	122	Counter											
23002	OrderAttribute-LiquidityProvision	Y	1	123	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	124	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											
21222	PartyIdInvestment- DecisionMaker- Qualifier	N	1	125	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											
22401	RootPartyExecuting- Firm	N	5	126	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22412	RootPartyExecuting- Trader	N	6	131	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22436	RootPartyEntering- Trader	N	6	137	Fixed String	Name of the entering root party user/trader. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22601	TargetPartyExecuting- Firm	N	5	143	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	TargetPartyExecuting- Trader	N	6	148	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
22636	TargetPartyEntering- Trader	N	6	154	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
1041	FirmTradeID	N	20	160	Fixed String	User defined deal ID Valid characters: \x01-\x7E						
28762	FirmNegotiationID	N	20	180	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25007	FreeText1	N	12	200	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	212	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	224	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						
<i><OrderBookItemGrp> Cardinality: 0-26, Record counter: NoOrderBookItems</i>												
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	TemplatID	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><MessageBody></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.
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.

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.						
28797	AutoExecExpiryTime	N	8	72	UTCTimestamp	Auto execution expiry time.						
28794	AutoExecLimitPrice	N	8	80	PriceType	Auto execution limit price.						
28795	AutoExecReference-PriceOffset	N	4	88	signed int	Auto execution reference price offset in ticks						
1300	MarketSegmentID	Y	4	92	signed int	Product identifier.						
28758	NegotiationID	Y	4	96	unsigned int	ID of a SRQS negotiation						
64	SettlDate	N	4	100	LocalMktDate	The date on which settlement is to be effected.						
28793	AutoExecMinNoOf-Quotes	N	4	104	unsigned int	Auto execution minimum number of quotes.						
1461	NoTargetPartyIDs	Y	1	108	Counter	Number of TargetParties records.						
25145	NumberOfResp-DisclosureInstruction	Y	1	109	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1" data-bbox="991 1547 1409 1675"> <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	110	unsigned int	Side of the order. <table border="1" data-bbox="991 1753 1409 1881"> <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	111	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	112	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	N	1	113	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															
1815	TradingCapacity	N	1	114	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <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															
28792	AutoExecType	N	1	115	unsigned int	Auto execution type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Mid point of best bid and offer prices</td> </tr> <tr> <td>2</td> <td>Best bid price</td> </tr> <tr> <td>3</td> <td>Best ask price</td> </tr> <tr> <td>4</td> <td>Limit price</td> </tr> </tbody> </table>	Value	Description	1	Mid point of best bid and offer prices	2	Best bid price	3	Best ask price	4	Limit price
Value	Description															
1	Mid point of best bid and offer prices															
2	Best bid price															
3	Best ask price															
4	Limit price															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25130	SideDisclosure-Instruction	N	1	116	unsigned int	<p>Instruction to show side, only for automatic execution.</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											
23002	OrderAttribute-LiquidityProvision	N	1	117	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	N	1	118	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	119	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	120	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						
276	QuoteCondition	Y	1	121	char	Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>B</td> <td>Closed</td> </tr> </tbody> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	Y	5	122	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	127	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
25007	FreeText1	N	12	133	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	145	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	157	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						
25172	FreeText5	N	132	173	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39070	Pad7	U	7	305	Fixed String	not used						
<i><XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>												
20612	>TargetParty- IDExecutingTrader	N	4	312	unsigned int	Anonymous SmartRFQ user ID						
22601	>TargetParty- ExecutingFirm	N	5	316	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	>TargetParty- ExecutingTrader	N	6	321	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
39000	>Pad1	U	1	327	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	TemplateID	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" 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><MessageBody></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.
28794	AutoExecLimitPrice	N	8	104	PriceType	Auto execution limit price.
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.
28797	AutoExecExpiryTime	N	8	120	UTCTimestamp	Auto execution expiry time.
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.
28758	NegotiationID	Y	4	152	unsigned int	ID of a SRQS negotiation
25150	NumberOf-Respondents	N	4	156	unsigned int	Total number of Respondents in a SRQS event.
64	SettlDate	N	4	160	LocalMktDate	The date on which settlement is to be effected.
28795	AutoExecReference-PriceOffset	N	4	164	signed int	Auto execution reference price offset in ticks
28793	AutoExecMinNoOf-Quotes	N	4	168	unsigned int	Auto execution minimum number of quotes.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1461	NoTargetPartyIDs	Y	1	172	Counter	Number of TargetParties records.										
25145	NumberOfResp-DisclosureInstruction	Y	1	173	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	174	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															
1815	TradingCapacity	N	1	175	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															
25126	ValueCheckTypeValue	N	1	176	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	177	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										
28792	AutoExecType	N	1	178	unsigned int	<p>Auto execution type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Mid point of best bid and offer prices</td> </tr> <tr> <td>2</td> <td>Best bid price</td> </tr> <tr> <td>3</td> <td>Best ask price</td> </tr> <tr> <td>4</td> <td>Limit price</td> </tr> </tbody> </table>	Value	Description	1	Mid point of best bid and offer prices	2	Best bid price	3	Best ask price	4	Limit price
Value	Description															
1	Mid point of best bid and offer prices															
2	Best bid price															
3	Best ask price															
4	Limit price															
25130	SideDisclosure-Instruction	N	1	179	unsigned int	<p>Instruction to show side, only for automatic execution.</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															
23002	OrderAttribute-LiquidityProvision	N	1	180	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	N	1	181	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	182	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						
1724	OrderOrigination	N	1	183	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											
276	QuoteCondition	Y	1	184	char	Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>B</td> <td>Closed</td> </tr> </tbody> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	Y	5	185	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	190	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
22036	PartyEnteringTrader	Y	6	196	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
28762	FirmNegotiationID	N	20	202	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E						
25007	FreeText1	N	12	222	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	234	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	246	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						
25172	FreeText5	N	132	262	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28796	ClosureReason	N	132	394	Fixed String	Auto execution closure reason. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39020	Pad2	U	2	526	Fixed String	not used
<i><XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs</i>						
20612	>TargetParty- IDExecutingTrader	N	4	528	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetParty- ExecutingFirm	N	5	532	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty- ExecutingTrader	N	6	537	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	543	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><MessageBody></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.						
54	Side	N	1	84	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											
276	QuoteCondition	Y	1	85	char	Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Active</td> </tr> <tr> <td>B</td> <td>Closed</td> </tr> </tbody> </table>	Value	Description	A	Active	B	Closed
Value	Description											
A	Active											
B	Closed											
22001	PartyExecutingFirm	N	5	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><MessageBody></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				
276	QuoteCondition	Y	1	52	char	Status of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Expired</td> </tr> </tbody> </table>	Value	Description	8	Expired
Value	Description									
8	Expired									
28762	FirmNegotiationID	N	20	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

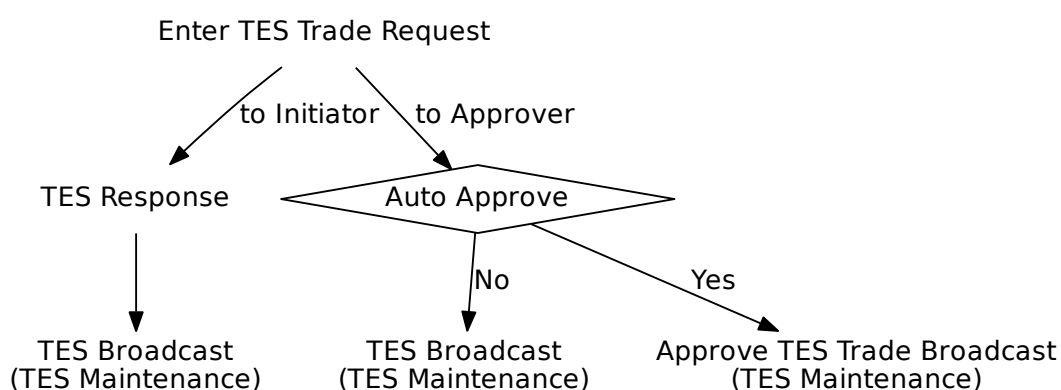
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10814 (Quote-StatusReport, 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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
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><MessageBody></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
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						
<i><SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>												
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)						
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											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (Trade-CaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i><MessageBody></i>						
30017	TESExeclD	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><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

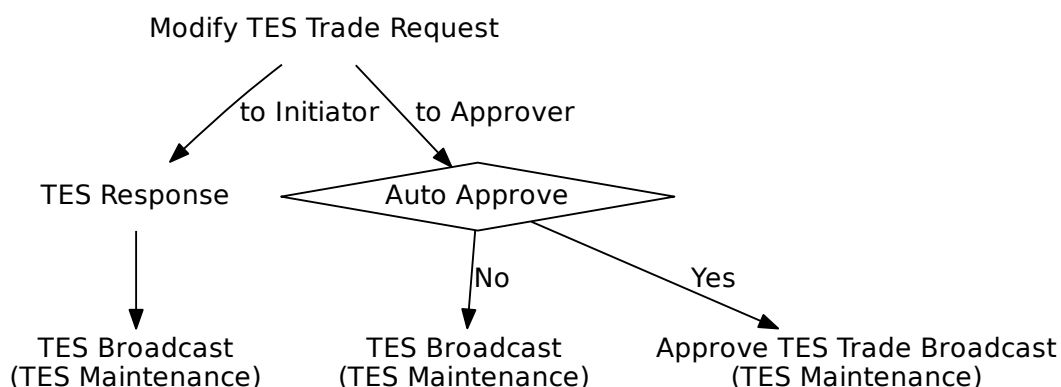
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
31	LastPx	Y	8	48	PriceType	Price of TES trade.												
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.												
483	TransBkdTime	N	8	64	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside 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						
<i><SideAllocGrpBC> Cardinality: 1-99, Record counter: NoSideAllocs</i>												
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".



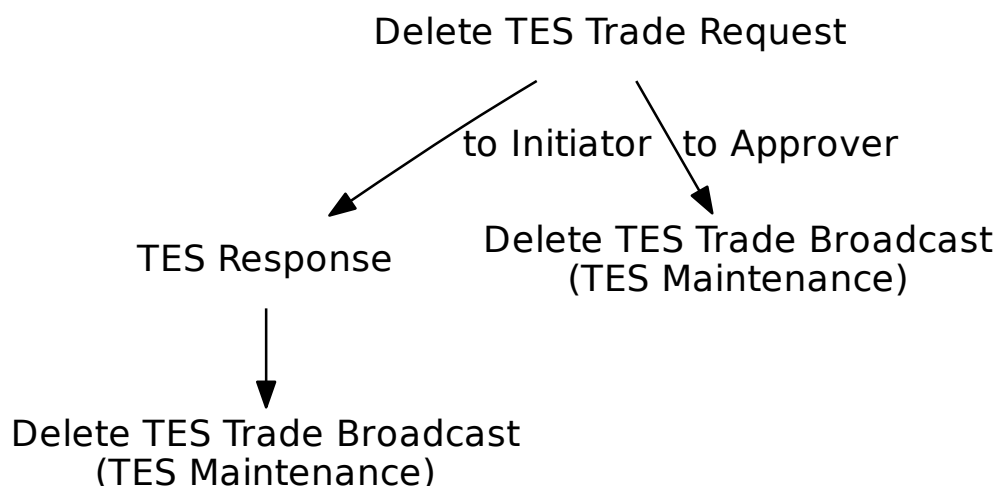
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE)
25028	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><MessageBody></i>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2489	PackagelD	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
30017	TESExeclD	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	SettlIDate	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						
<i><SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs</i>												
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											
22001	>PartyExecutingFirm	Y	5	121	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.						
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

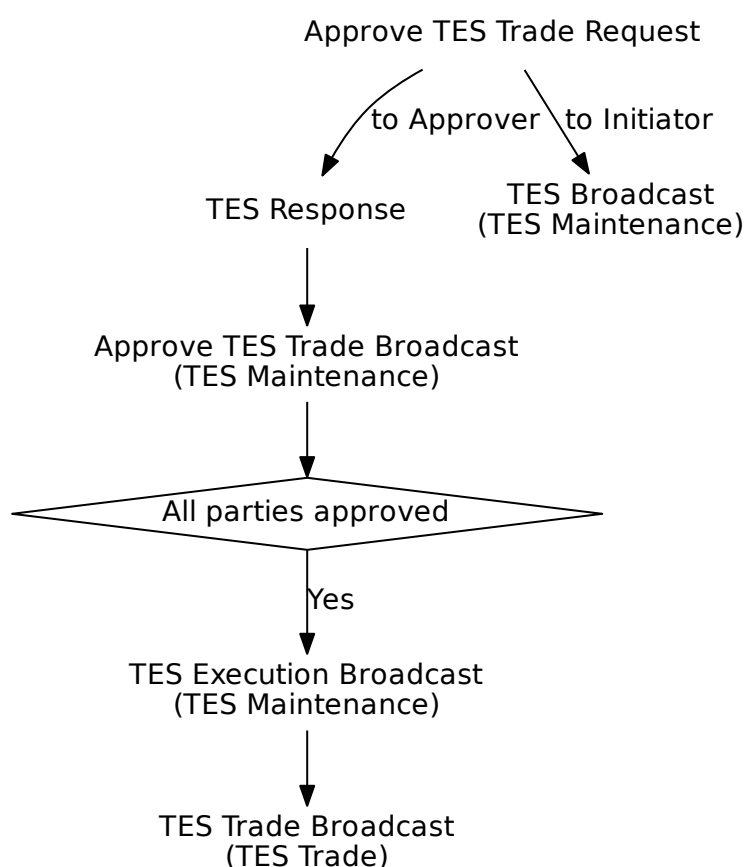
This message informs initiator and approvers about TES Trade deletions.

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><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.												
2489	PackagelD	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.												
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.												
828	TrdType	Y	2	60	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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.
<MessageBody>						
20003	PartyIDClientID	N	8	24	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
80	AllocQty	Y	8	48	Qty	Quantity of the particular trade side in the TES trade.
2489	PackageID	Y	4	56	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.

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><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.						
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.						
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><MessageBody></i>												

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

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><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.						
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.						
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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><MessageBody></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
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 Inter-settle</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 Inter-settle	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 Inter-settle																																													
VPC	VPC - Euroclear Sweden																																													
VPD	VPD - VP Denmark																																													
VPS	VPS - VPS Norway																																													
*	More values																																													
20473	RootParty-IDEExecutionVenue	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" data-bbox="991 1473 1409 1603"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1677 1409 1765"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade		
Value	Description											
1	Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1962 1409 2049"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageBody>						
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	<p>Order initiator is passive or aggressive or other</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive, 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	<p>Delivery Type</p> <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	<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																	

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"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
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"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
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" data-bbox="991 1391 1409 1525"> <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 1599 1409 1688"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade		
Value	Description											
1	Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1883 1409 1973"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
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								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
<MessageBody>																		
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	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.												
39070	Pad7	U	7	89	Fixed String	not used												

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	TemplateID	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 1410 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 1410 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																				
<MessageBody>																										
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																				
48	SecurityID	N	8	72	signed int	Instrument identifier.																				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																				
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Product State Halt</td> </tr> <tr> <td>106</td> <td>Product State Holiday</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>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"> <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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39020	Pad2	U	2	22	Fixed String	not used						
<i><MessageBody></i>												
25030	MatchingEngine-TradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.						
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.						
25032	AppSeqTradeDate	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><MessageBody></i>												
25052	SelectiveRequestForQuoteServiceTradeDate	N	4	24	LocalMktDate	Business date of the Selective Service for Quote Service.						
25051	SelectiveRequestForQuoteServiceStatus	Y	1	28	unsigned int	State of the Selective Service for Quote Service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25053	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	ApplIID	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 1917 1409 2000"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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" data-bbox="991 1317 1410 1444"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1518 1410 1608"> <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 1803 1410 1892"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.																						
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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><MessageBody></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	N	4	48	LocalMktDate	Business date.						
20812	RequestingParty- IDExecutingTrader	N	4	52	unsigned int	Owning User ID						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.																						
20012	PartyIDExecuting-Trader	N	4	60	unsigned int	Owning User ID.																						
20816	RequestingParty-IDExecutingSystem	Y	4	64	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	2	T7 trading system																		
Value	Description																											
2	T7 trading system																											
1301	MarketID	N	2	68	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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 request (and its corresponding response) is reserved for internal use only i.e. the right to use the request will not be granted to participants. This message is sent to the service "Order and Quote Management".

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

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><MessageBody></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.

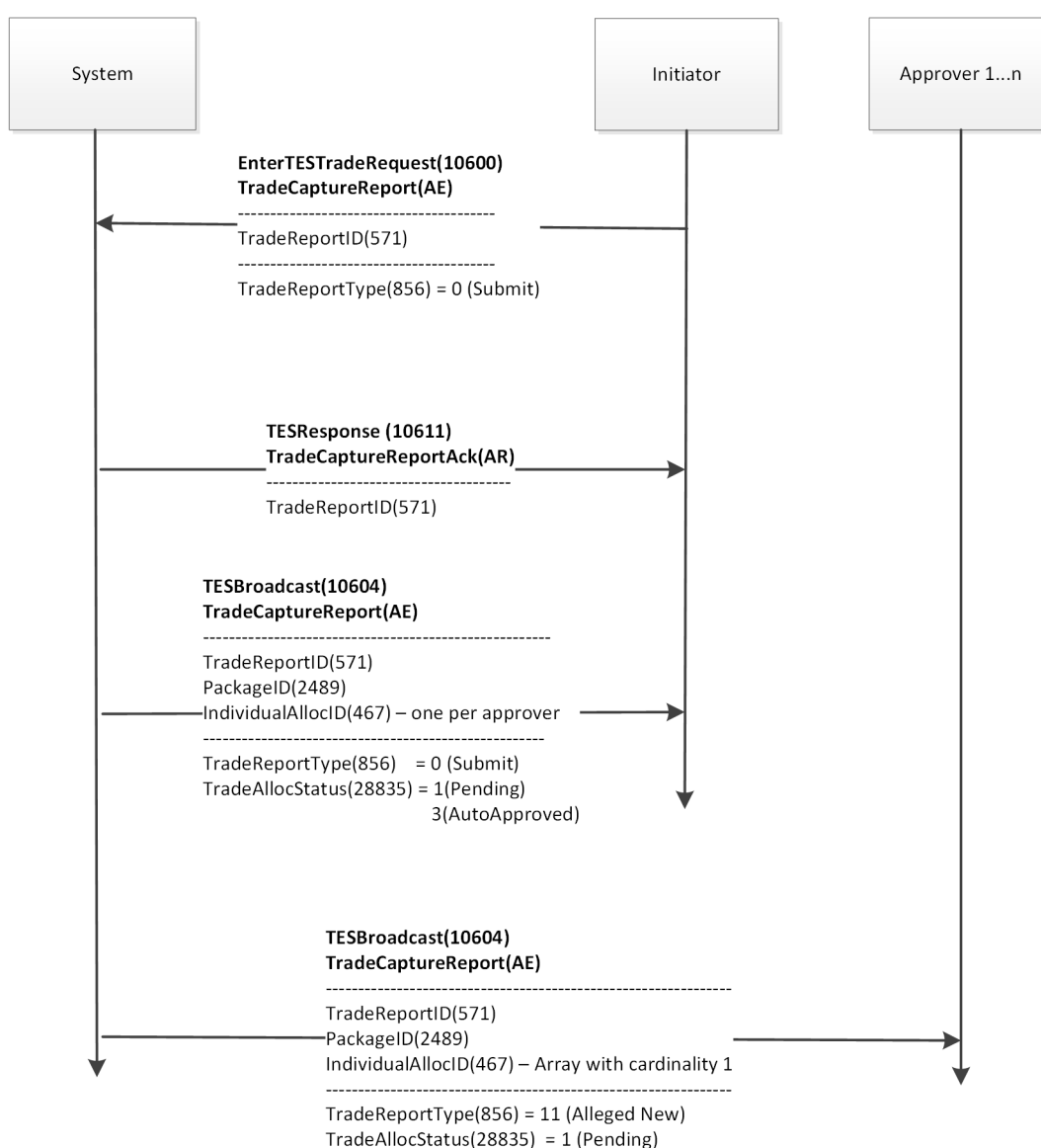
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, 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><MessageBody></i>												
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1" data-bbox="991 1149 1409 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																								

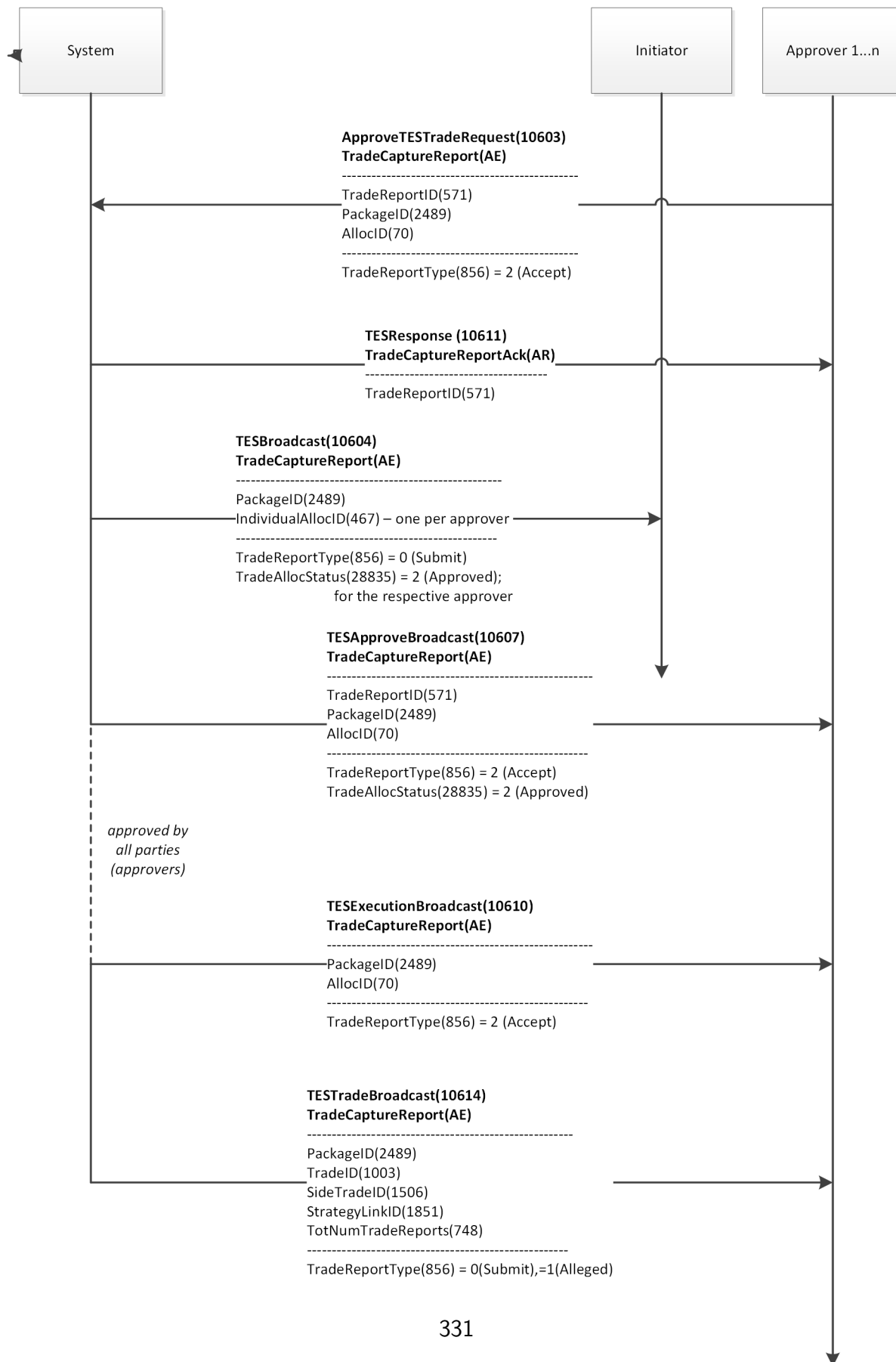
A Appendix

A.1 T7 Entry Service Message Flow

ETI: Message flow for EnterTESTradeRequest

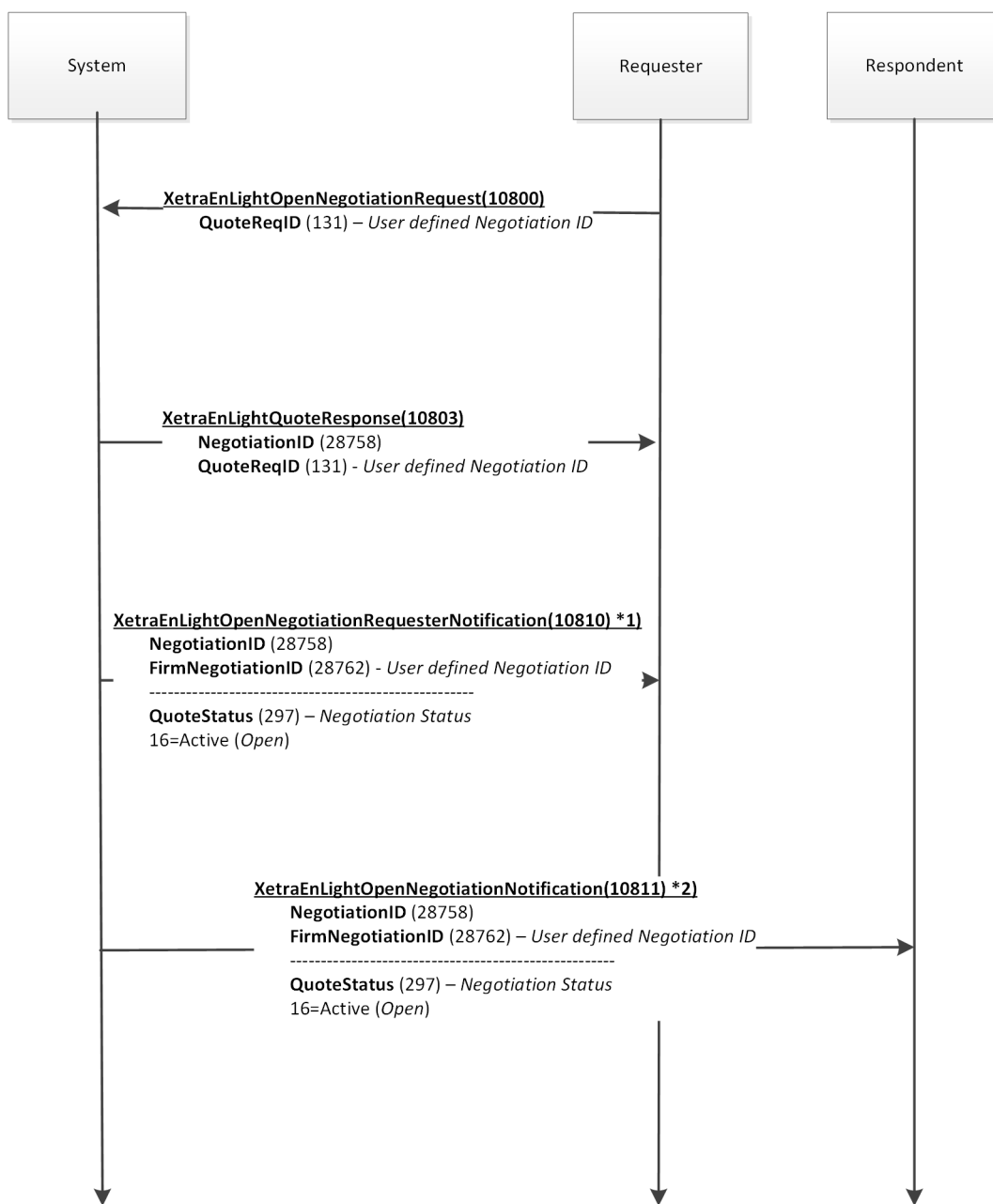


ETI: Message flow for ApproveTESTradeRequest



A.2 Xetra Enlight Message Flows

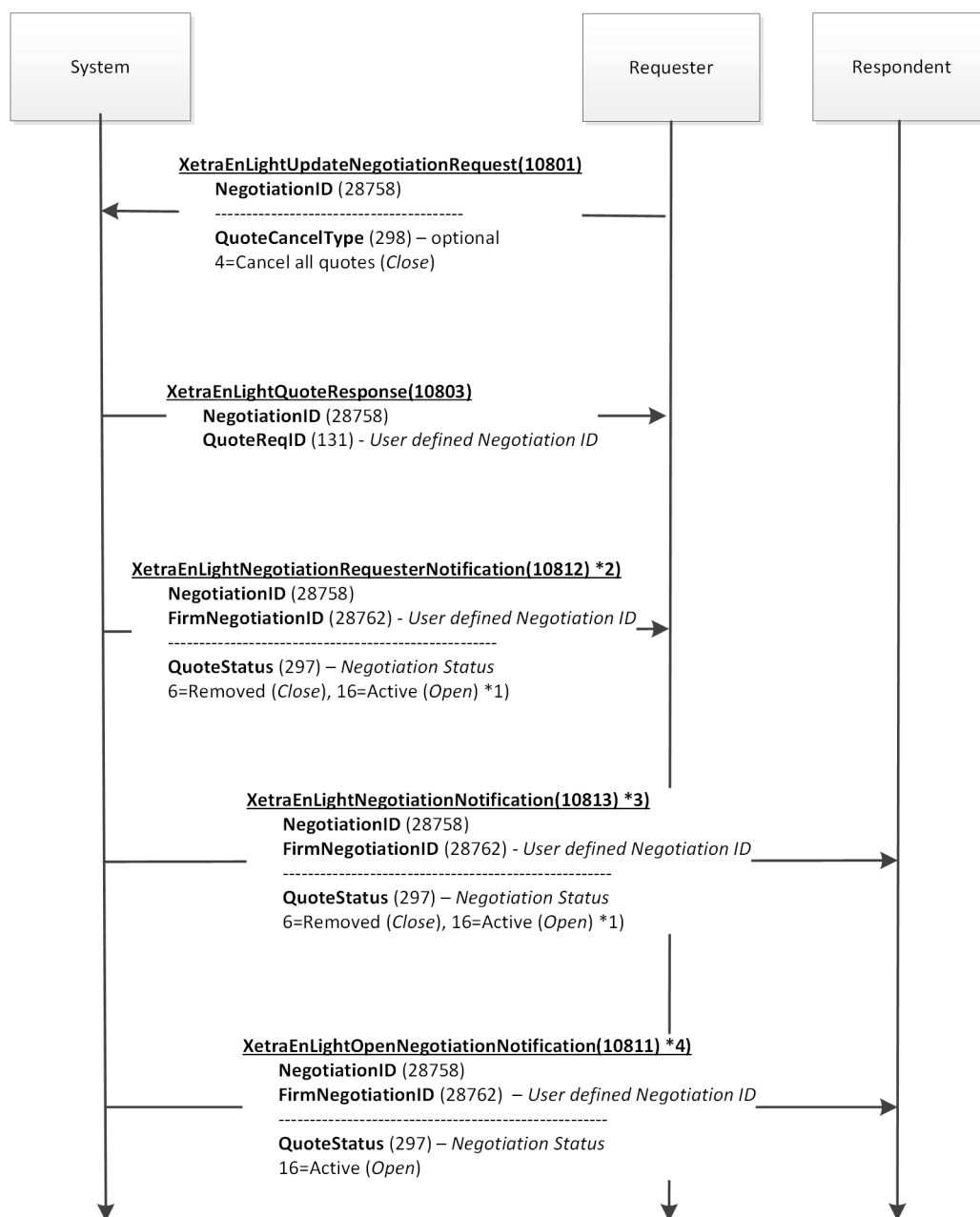
ETI: Message flow for Xetra EnLight Open Negotiation



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

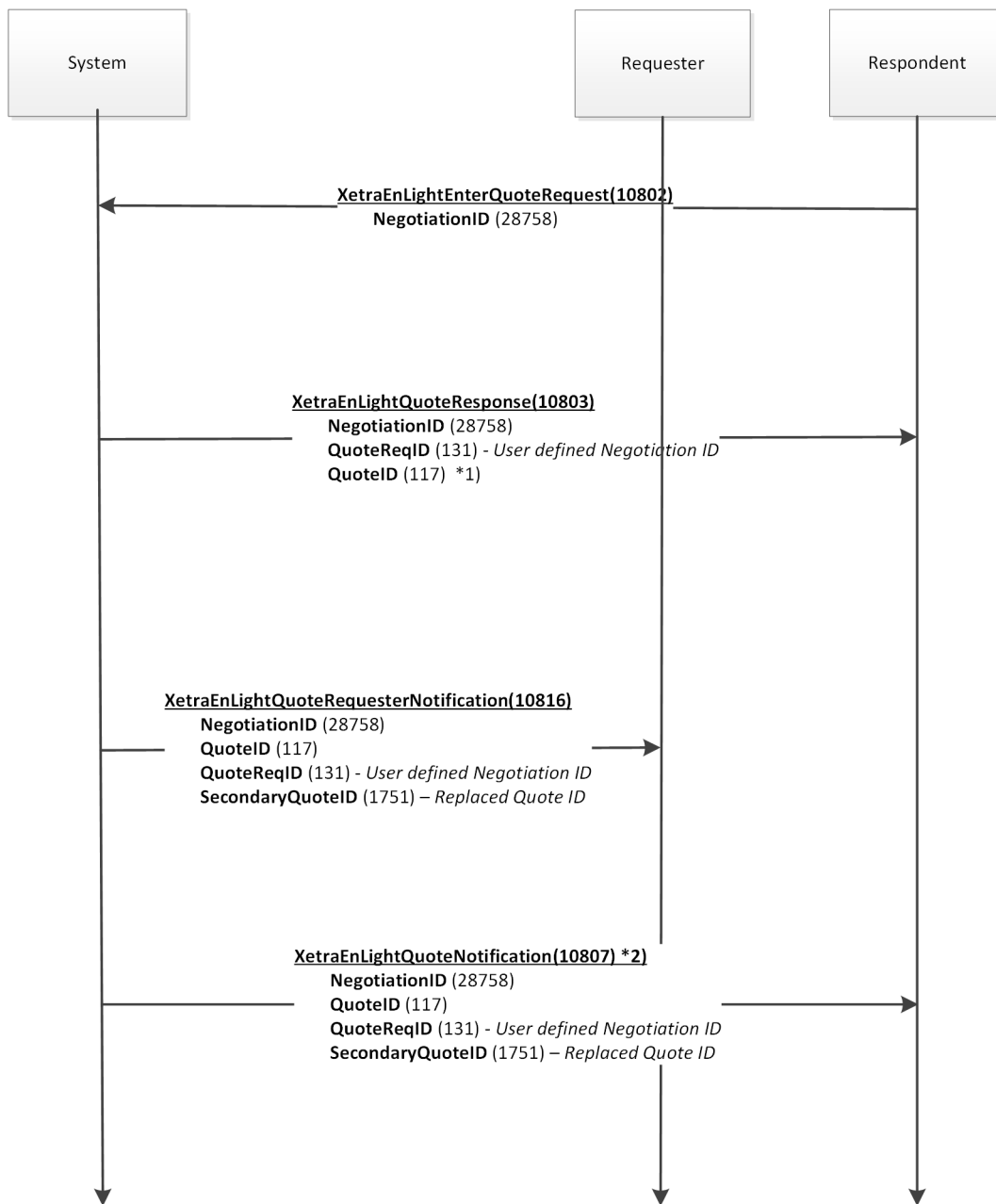
*2) to the business units of the addressed target parties

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



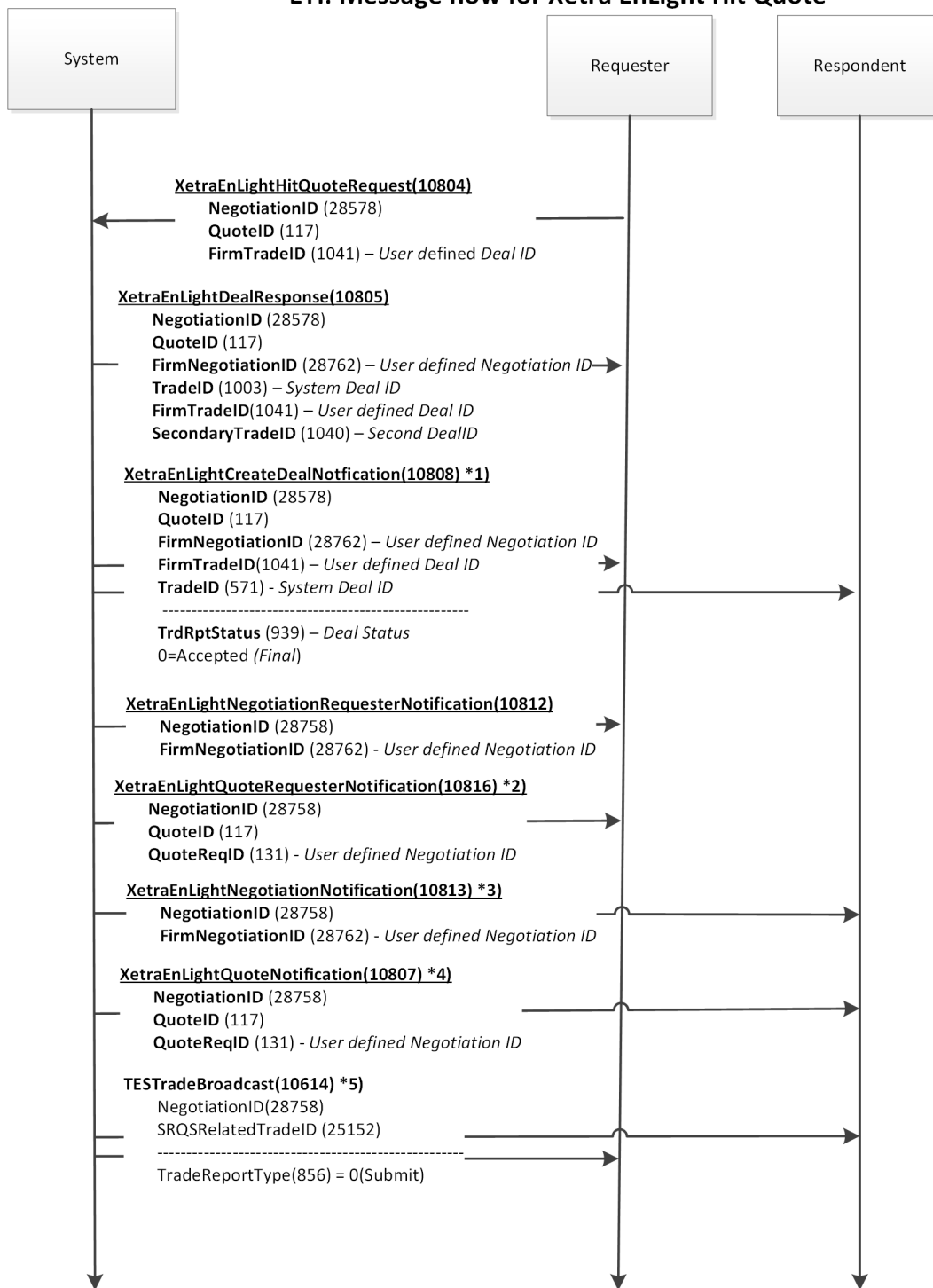
*1) Closed when set by the requester.
 *2) to the business unit of the negotiation related requester
 *3) to the business units of addressed target parties already involved in that negotiation (if publication requested)
 *4) to the business units of newly addressed target parties – not in case of QuoteCancelType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

ETI: Message flow for Xetra EnLight Enter Quote



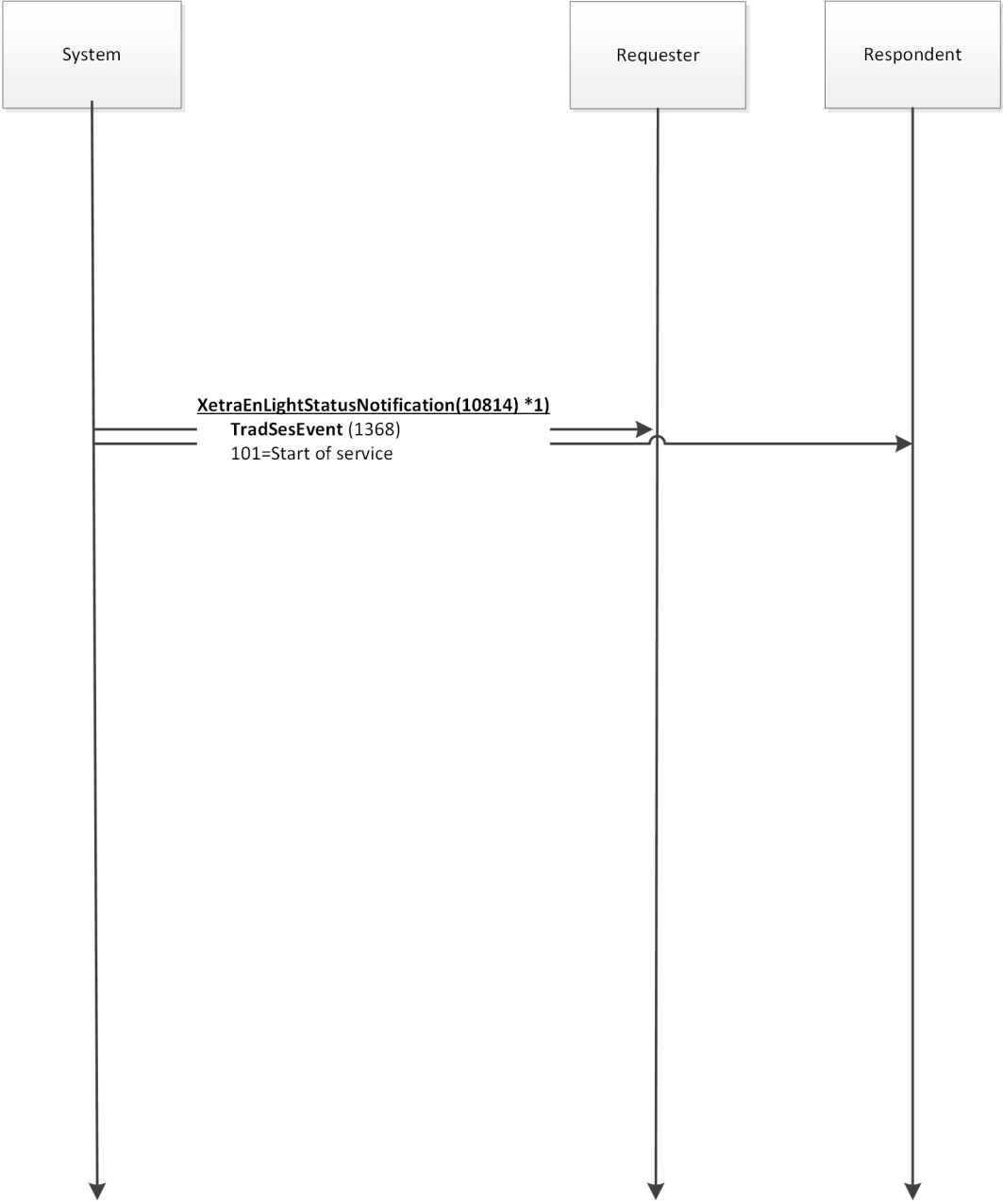
*1) any „overwritten“ (updated) quote will result in a new QuoteID – not set in case of Quote delete
 *2) to the business units of the quoting respondent

ETI: Message flow for Xetra EnLight Hit Quote



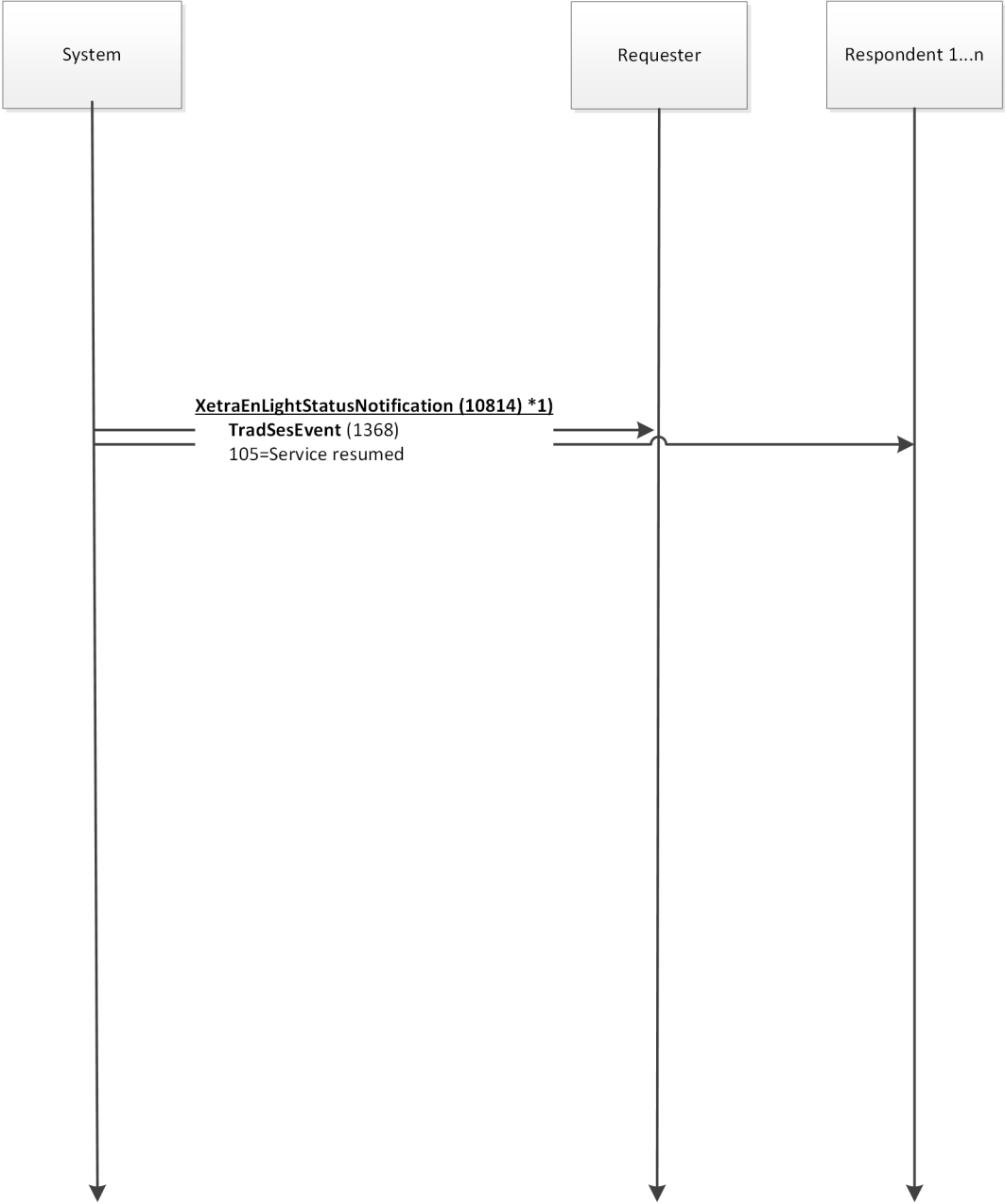
- *1) to the business units of quote hitting requester and the quote owning respondent
- *2) If there is more than one respondent in the negotiation event
- *3) to all respondents
- *4) if quote was not chosen by requester
- *5) to requester and chosen respondent

ETI: Message flow for Xetra EnLight Start of Day



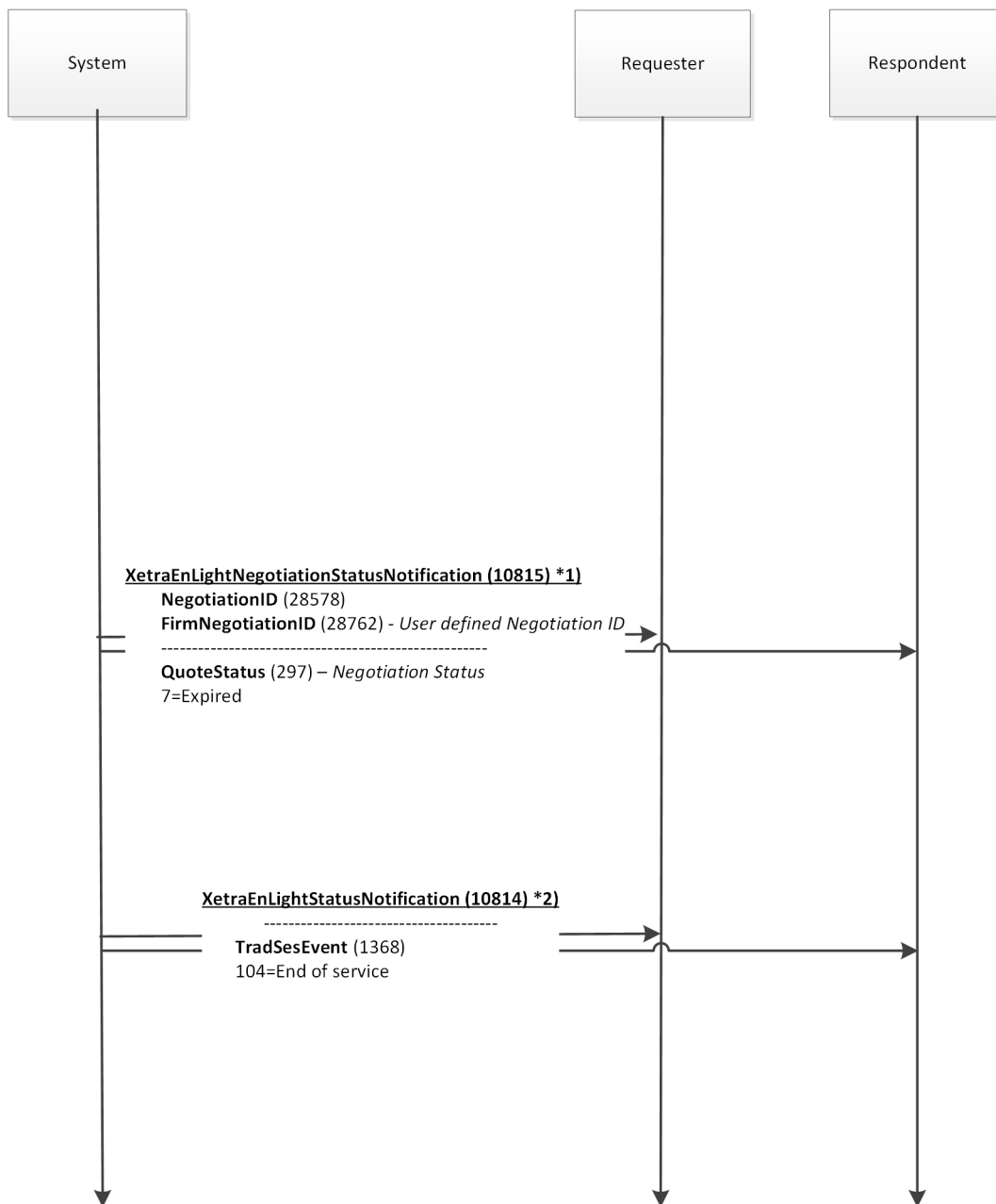
*1) to all known business units

ETI: Message flow for Xetra EnLight Restart



*1) to all known business units

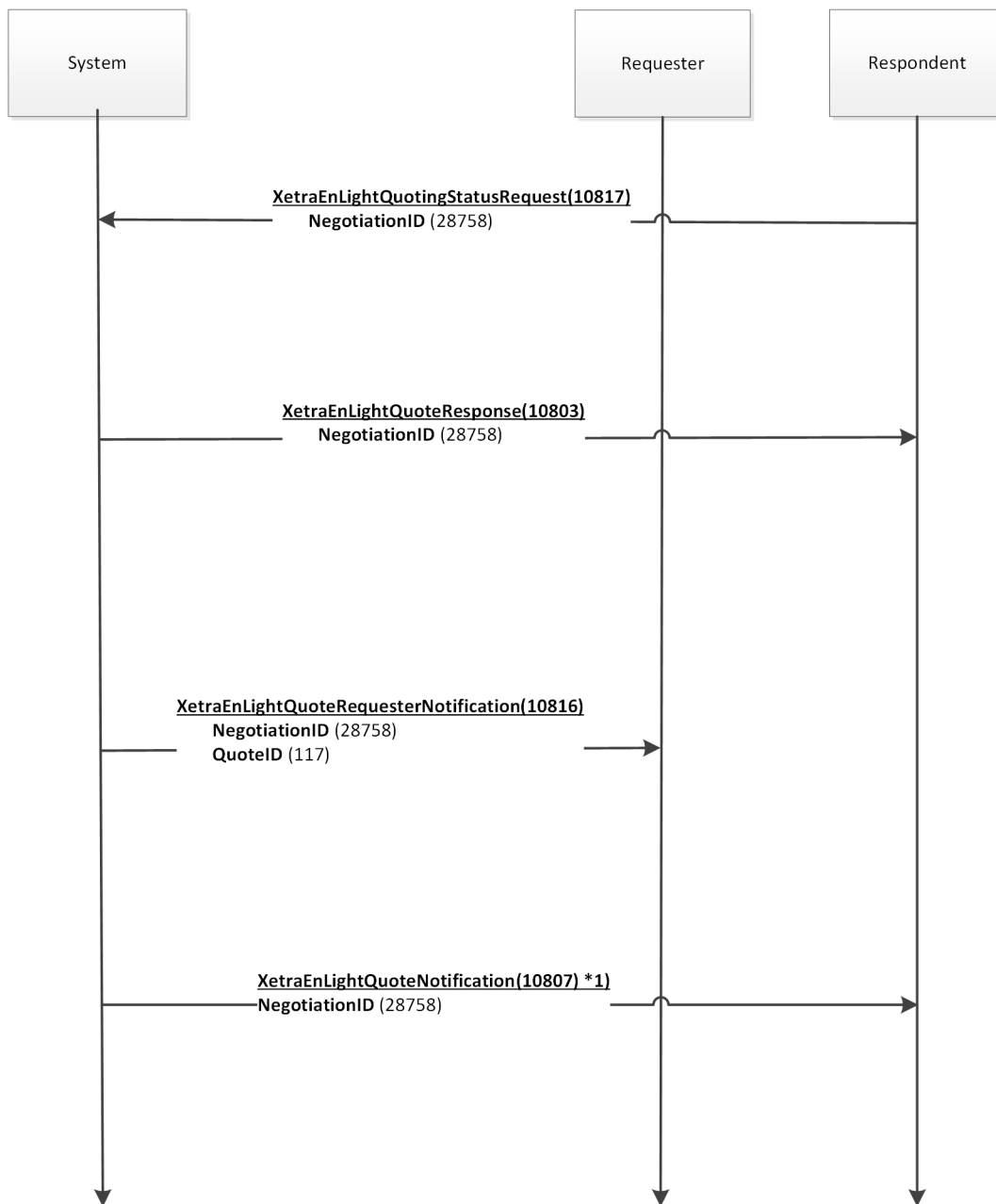
ETI: Message flow for Xetra EnLight End of Day



*1) for all open negotiations: to requester and all respondents

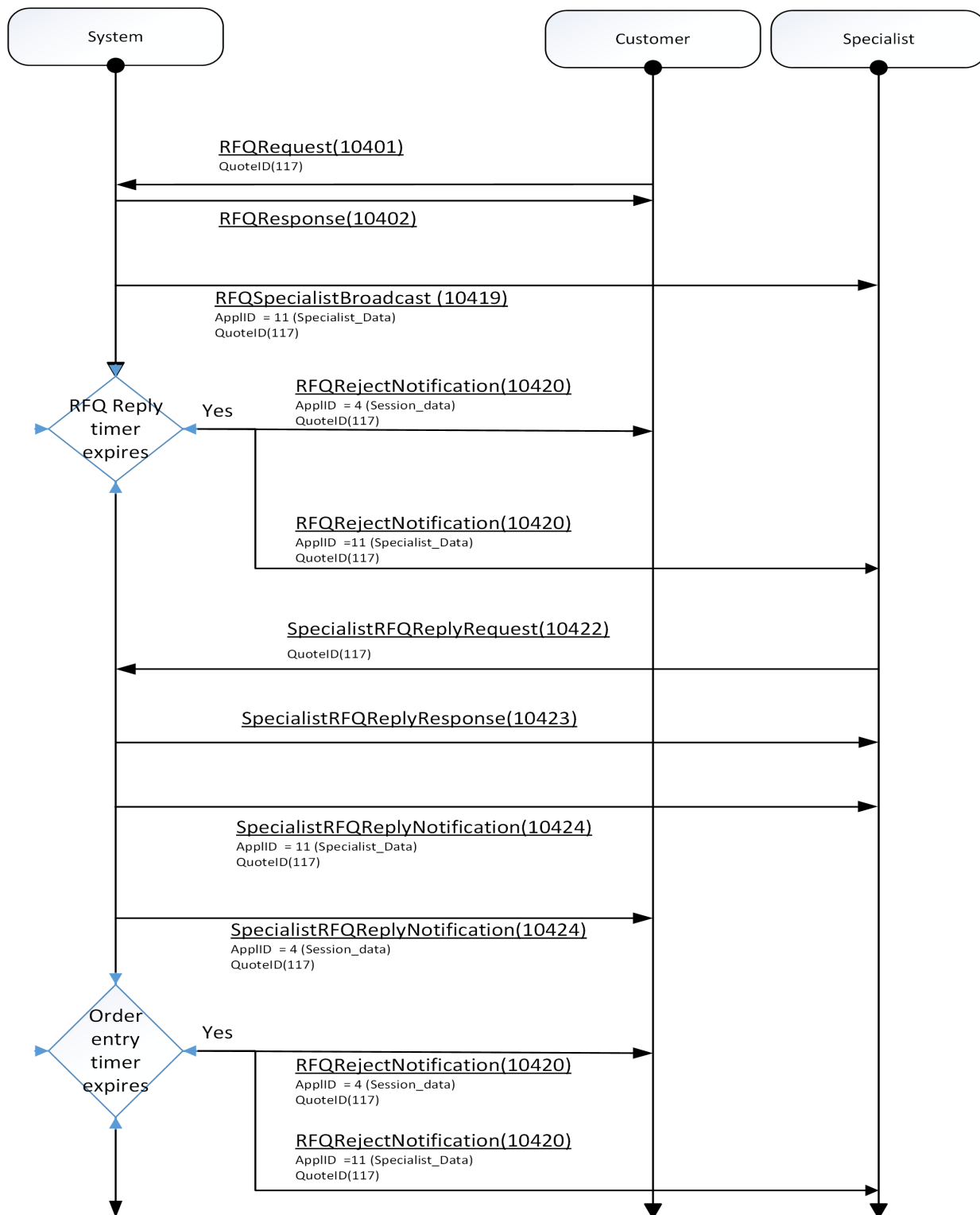
*2) to all known business units

ETI: Message flow for Xetra EnLight Enter Quoting Status



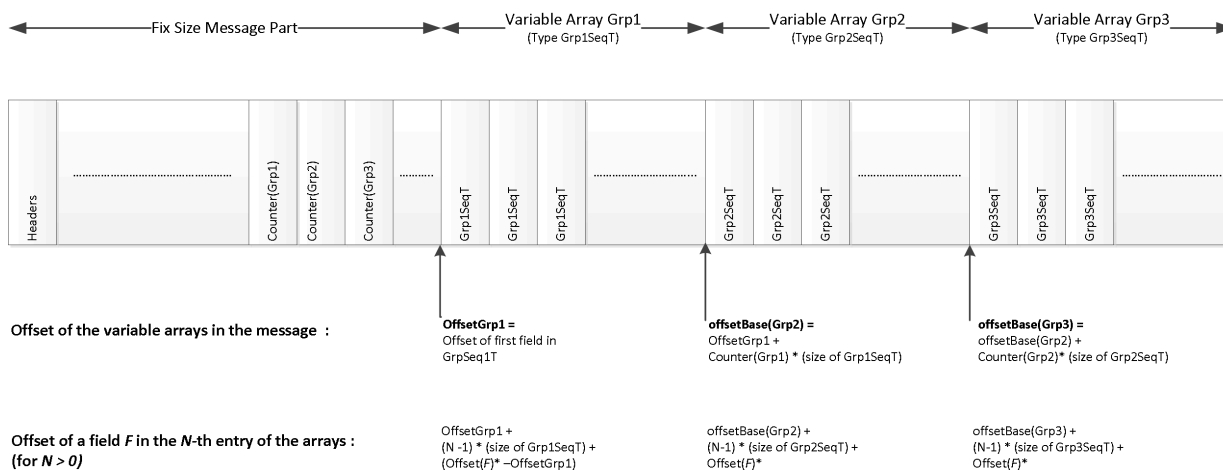
*1) to the business units of the submitting respondent

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 10.1 – Cloud Simulation Version (ETI 10.1-C0001)

Changes to the T7 Release 10.0 – Production Version:

- changed valid value *Cash* to *C0001* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added valid value *FIX_LF (4)* to field *SessionMode* in message [Session List Inquire Response](#) (10036)
- changed usage of field *TradeDate* in message [TES Status Broadcast](#) (10615) – *TradeDate* is not set in case of *End_of_Day_Service*
- added field *AutoExecType* to message [XetraEnLight Create Deal Notification](#) (10808)
- added field *ValidUntilTime* to message [Xetra EnLight Enter Quote Request](#) (10802)
- removed field *QuoteStatus* from messages [XetraEnLight Negotiation Notification for Respondent](#) (10813), [XetraEnLight Negotiation Notification for Requester](#) (10812), [XetraEnLight Negotiation Status Notification](#) (10815), [XetraEnLight Open Negotiation Notification for Respondent](#) (10811), [XetraEnLight Open Negotiation Notification for Requester](#) (10810)
- added field *QuoteCondition* to messages [XetraEnLight Negotiation Notification for Respondent](#) (10813), [XetraEnLight Negotiation Notification for Requester](#) (10812), [XetraEnLight Open Negotiation Notification for Respondent](#) (10811), [Xetra EnLight Open Negotiation Request](#) (10800), [XetraEnLight Open Negotiation Notification for Requester](#) (10810), [Xetra EnLight Update Negotiation Request](#) (10801), [XetraEnLight Negotiation Status Notification](#) (10815)
- added fields *AutoExecLimitPrice*, *ExpireTime*, *AutoExecExpiryTime*, *PartyIDClientID*, *PartyIDInvestmentDecisionMaker*, *ExecutingTrader* to message [XetraEnLight Negotiation Notification for Requester](#) (10812)
- added fields *AutoExecReferencePriceOffset*, *AutoExecMinNoOfQuotes* to messages [XetraEnLight Negotiation Notification for Requester](#) (10812), [Xetra EnLight Open Negotiation Request](#) (10800), [XetraEnLight Open Negotiation Notification for Requester](#) (10810), [Xetra EnLight Update Negotiation Request](#) (10801)
- added fields *ValueCheckTypeValue*, *ValueCheckTypeQuantity* to messages [XetraEnLight Negotiation Notification for Requester](#) (10812), [XetraEnLight Open Negotiation Notification for Requester](#) (10810), [Xetra EnLight Update Negotiation Request](#) (10801)

- added fields *TradingCapacity*, *AutoExecType*, *SideDisclosureInstruction*, *OrderAttributeLiquidityProvision*, *ExecutingTraderQualifier*, *PartyIdInvestmentDecisionMakerQualifier*, *OrderOrigination* to messages [XetraEnLight Negotiation Notification for Requester \(10812\)](#), [Xetra EnLight Open Negotiation Request \(10800\)](#), [XetraEnLight Open Negotiation Notification for Requester \(10810\)](#)
- added field *ClosureReason* to message [XetraEnLight Negotiation Notification for Requester \(10812\)](#)
- added fields *FreeText1*, *FreeText2*, *FreeText4* to messages [XetraEnLight Negotiation Notification for Requester \(10812\)](#), [Xetra EnLight Open Negotiation Request \(10800\)](#), [XetraEnLight Open Negotiation Notification for Requester \(10810\)](#), [Xetra EnLight Update Negotiation Request \(10801\)](#)
- added fields *AutoExecExpiryTime*, *AutoExecLimitPrice*, *PartyIDClientID*, *PartyIdInvestmentDecisionMaker*, *ExecutingTrader* to messages [Xetra EnLight Open Negotiation Request \(10800\)](#), [XetraEnLight Open Negotiation Notification for Requester \(10810\)](#), [Xetra EnLight Update Negotiation Request \(10801\)](#)
- changed usage of fields *NumberOfRespDisclosureInstruction*, *ValueCheckTypeValue*, *ValueCheckTypeQuantity*, *RespondentType* in message [Xetra EnLight Open Negotiation Request \(10800\)](#)
- added fields *BidPxIsLocked*, *OfferPxIsLocked*, *SidelsLocked* to messages [Xetra EnLight Open Negotiation Request \(10800\)](#), [XetraEnLight Open Negotiation Notification for Requester \(10810\)](#)
- add field *ExpireTime* to message [Xetra EnLight Quote Notification for Responder \(10807\)](#)
- added valid value *PreFunding_not_sufficient (5)* to field *QuotingStatus* in messages [Xetra EnLight Quote Notification for Responder \(10807\)](#), [XetraEnLight Quote Notification for Requester \(10816\)](#), [Xetra EnLight Enter Quoting Status Request \(10817\)](#)
- added field *QuoteCancelReason* to message [Xetra EnLight Quote Notification for Responder \(10807\)](#)
- removed field *QuoteCancelType* from message [Xetra EnLight Update Negotiation Request \(10801\)](#)
- added field *ResondentType* to message [Xetra EnLight Update Negotiation Request \(10801\)](#)