DEUTSCHE BÖRSE GROUP

Deutsche Börse Group's T7

Enhanced Trading Interface

Cash Message Reference

Release 15.0

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Contents

1 List of Abbreviations

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

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
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 *DefaultCstmApplVerID (1408)*; the Session Logon Response will return the Interface Version, which the ETI Gateway currently uses, in the same field.

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

3.1 Message Fragmentation

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

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

Another mechanism for message fragmentation that is used for inquiring reference data (session, user, enrichment rules) bases on the LastEntityProcess (25035) field that is part of the requests and the responses.

In the first inquiry (request) LastEntityProcess (25035) must not be set. The application should continue sending the inquiries using the LastEntityProcess (25035) from the recent response. A response with LastEntityProcess (25035) not set indicates that no more data is available.

3.2 Data Types

ETI supports the following data types:

ETI Data Type	Description	No Value
signed int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0x8000000000000000
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.

ETI Data Type	Description	No Value

3.3 Error Codes

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

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

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

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

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

SessionRejectReason (373)	Description
10009	Execution restriction and instrument state mismatch.
10011	Order maintenance not allowed in current state.
10012	Order not accepted in volatility freeze.
10016	Pre-Trade Risk Limit exceeded.
10023	Price exceeds extended price reasonability.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 15.0
- Build Number: 150.525.0.ga-150005025-35

4.1 Session Layer

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

4.2 Order Handling

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

4.3 Quote Handling

ETI Message	Sender	FIX Message	MsgType (35)
Mass Quote	Participant	MassQuote	i
Mass Quote Response	ETI Gateway	MassQuoteAcknowledgement	b
Request For Quote Notification	ETI Gateway	QuoteRequest	R
Single Quote Request	Participant	Quote	S
Quote Execution Notification	ETI Gateway	QuoteExecutionReport	U8

ETI Message	Sender	FIX Message	MsgType (35)
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 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

4.5 Quote and Cross Request

ETI Message	Sender	FIX Message	MsgType (35)
Quote Request	Participant	QuoteRequest	R
Quote Request Response	ETI Gateway	RequestAcknowledge	U1
QRS Request For Quote Notification	ETI Gateway	QuoteRequest	R
Specialist's or Issuer's reply to a Request-For-Quote request	Participant	Quote	S
Response to a Specialist's or Issuer's reply to a Request-For-Quote request	ETI Gateway	Quote	S
Notification for Specialist's or Issuer's reply to a Request-For-Quote request	ETI Gateway	Quote	S
Request-For-Quote reject request for Specialist or Issuer	Participant	QuoteRequestReject	AG
Quote Request Reject Notification	ETI Gateway	QuoteRequest	R
Cross Request	Participant	CrossRequest	DS
Cross Request Response	ETI Gateway	RequestAcknowledge	U1

4.6 Specialist Model

ETI Message	Sender	FIX Message	MsgType (35)
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
XetraEnLight Deal Status Notification	ETI Gateway	TradeCaptureReport	AE
XetraEnLight Delete All Quote Notification	ETI Gateway	OrderMassActionReport	BZ
XetraEnLight Delete All Quote Request	Participant	QuoteCancel	Z
Xetra EnLight Quote Response	ETI Gateway	QuoteAck	CW
XetraEnLight Quote Snapshot Notification	ETI Gateway	MassQuote	i
XetraEnLight Quote Snapshot Request	Participant	QuoteRequest	R
XetraEnLight Response	ETI Gateway	MassQuoteAcknowledgement	b
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
Reverse TES Trade Request	Participant	TradeCaptureReport	AE
TES Reversal Broadcast	ETI Gateway	TradeCaptureReport	AE
OTC Trade Upload Request	Participant	TradeCaptureReport	AE
OTC Trade Upload Response	ETI Gateway	TradeCaptureReportAck	AR
OTC Trade Upload Broadcast	ETI Gateway	TradeCaptureReport	AE

4.9 Risk Handling

ETI Message	Sender	FIX Message	MsgType (35)
Inquire Overall Risk Limits Request	Participant	PartyRiskLimitsRequest	CL
Overall Risk Limits Definition Request	Participant	PartyRiskLimitsDefinitionRequest	CS
Overall Risk Limits Report	ETI Gateway	PartyRiskLimitsReport	CM
Overall Risk Limits Definition Response	ETI Gateway	PartyRiskLimitsReport	CM

4.10 Other

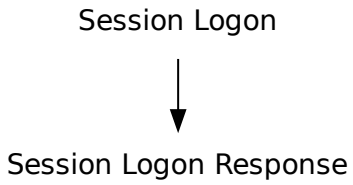
ETI Message	Sender	FIX Message	MsgType (35)
Trade Notification	ETI Gateway	TradeCaptureReport	AE
Status Broadcast	ETI Gateway	TradingSessionStatus	h
Trade Notification Status	ETI Gateway	TradingSessionStatus	h
Trading Session Event	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	ETI Gateway	OrderMassActionReport	BZ
Pre-Trade Risk Limits Definition Request	Participant	PartyRiskLimitsRequest	CL
Pre-Trade Risk Limit Response	ETI Gateway	PartyRiskLimitsReport	CM
Inquire Pre-Trade Risk Limits Request	Participant	PartyRiskLimitsRequest	CL
Service Availability	ETI Gateway	UserNotification	CB
Service Availability Market	ETI Gateway	UserNotification	CB
News	ETI Gateway	News	B
Entitlement Notification	ETI Gateway	PartyEntitlementsUpdateReport	CZ

ETI Message	Sender	FIX Message	MsgType (35)
Party Action Report	ETI Gateway	PartyActionReport	DI
Risk Notification	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Ping Request	Participant	TestRequest	1
Ping Response	ETI Gateway	Heartbeat	0
Gap Fill	ETI Gateway	ApplicationMessageReport	BY
Trading Action Request	Participant	TradingActionRequest	U34
Trading Action Response	ETI Gateway	TradingActionReport	U35

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
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	DefaultCstmApplVerID	Y	30	32	Fixed String (0-terminable)	Indicates the ETI interface version the participant application uses.The interface version can be found in XML and C-Header files. Valid characters: \x20, \x22-\x7B, \x7D, \x7E

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
39020	Pad2	U	2	94	Fixed String	not used

5.2 Session Logon (Password encrypted)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 19000 (Logon, MsgType = A)
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	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
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	DefaultCstmApplVerID	Y	30	32	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1402	EncryptedPassword	Y	684	62	Fixed String	Encrypted password. Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D
39060	Pad6	U	6	746	Fixed String	not used

5.3 Session Logon Response

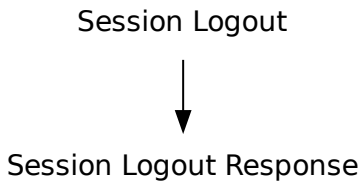
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1301</td><td>MarketID</td><td>Y</td><td>2</td><td>62</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><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>14</td><td>XDUS</td></tr><tr><td>15</td><td>XHAM</td></tr><tr><td>16</td><td>XHAN</td></tr><tr><td>17</td><td>XMUN</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>339</td><td>TradSesMode</td><td>Y</td><td>1</td><td>64</td><td>unsigned int</td><td>Environment Type<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Development</td></tr><tr><td>2</td><td>Simulation</td></tr><tr><td>3</td><td>Production</td></tr><tr><td>4</td><td>Acceptance</td></tr><tr><td>5</td><td>Disaster Recovery</td></tr></table></td></tr>
<tr><td>1408</td><td>DefaultCstmApplVer-ID</td><td>Y</td><td>30</td><td>65</td><td>Fixed String (0-terminable)</td><td>Indicates the T7 ETI interface version the ETI gateway software uses.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
<tr><td>28763</td><td>DefaultCstmApplVer-SubID</td><td>Y</td><td>5</td><td>95</td><td>Fixed String</td><td>ETI subversion. Identifies ETI changes within one ETI version.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C0001</td><td>Cash subversion</td></tr></table></td></tr>
<tr><td>5948</td><td>PartitionID</td><td>N</td><td>2</td><td>100</td><td>unsigned int</td><td>Grouping of T7 products. Only set for ETI HF Sessions.</td></tr>
<tr><td>25233</td><td>PublicKey</td><td>N</td><td>814</td><td>102</td><td>Variable String</td><td>Public key. Length is defined by field PublicKeyLen.
Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D, \x2D, \x20, \x0A, \x0D</td></tr>
</table>

5.4 Session Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10002 (Logout, MsgType = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used

5.5 Session Logout Response

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

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

5.6 Session Logout Notification

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

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

5.7 Heartbeat

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

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

5.8 Heartbeat Notification

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

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

5.9 Legal Notification

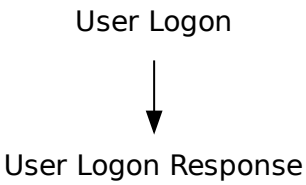
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10037 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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 Value: 10 – Admission to trading suspended; 11 – Suspension revoked
30355	VarText	Y	2000	51	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

5.10 User Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10018 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
553	Username	Y	4	24	unsigned int	The trader ID
554	Password	Y	32	28	Fixed String (0-terminable)	not encrypted Valid characters: 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F
39040	Pad4	U	4	60	Fixed String	not used

5.11 User Logon (Password encrypted)

Each user needs to logon to T7 via the User Logon message. This request requires an encrypted password. For more details, please refer to the ETI Manual, chapter User Authentication. Encrypted version of UserLoginRequest.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 19018 (UserRequest, MsgType = BE)
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
553	Username	Y	4	24	unsigned int	The trader ID
1402	EncryptedPassword	Y	684	28	Fixed String	Encrypted password. Valid characters: A-Z, a-z, 0-9, \x2B, \x2F, \x3D

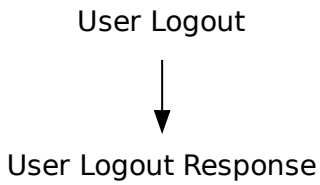
5.12 User Logon Response

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

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

5.13 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
553	Username	Y	4	24	unsigned int	The trader ID
39040	Pad4	U	4	28	Fixed String	not used

5.14 User Logout Response

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

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

5.15 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<MessageBody>						
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 Value: 7 — Description: Forced user logout by exchange
30355	VarText	Y	2000	23	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

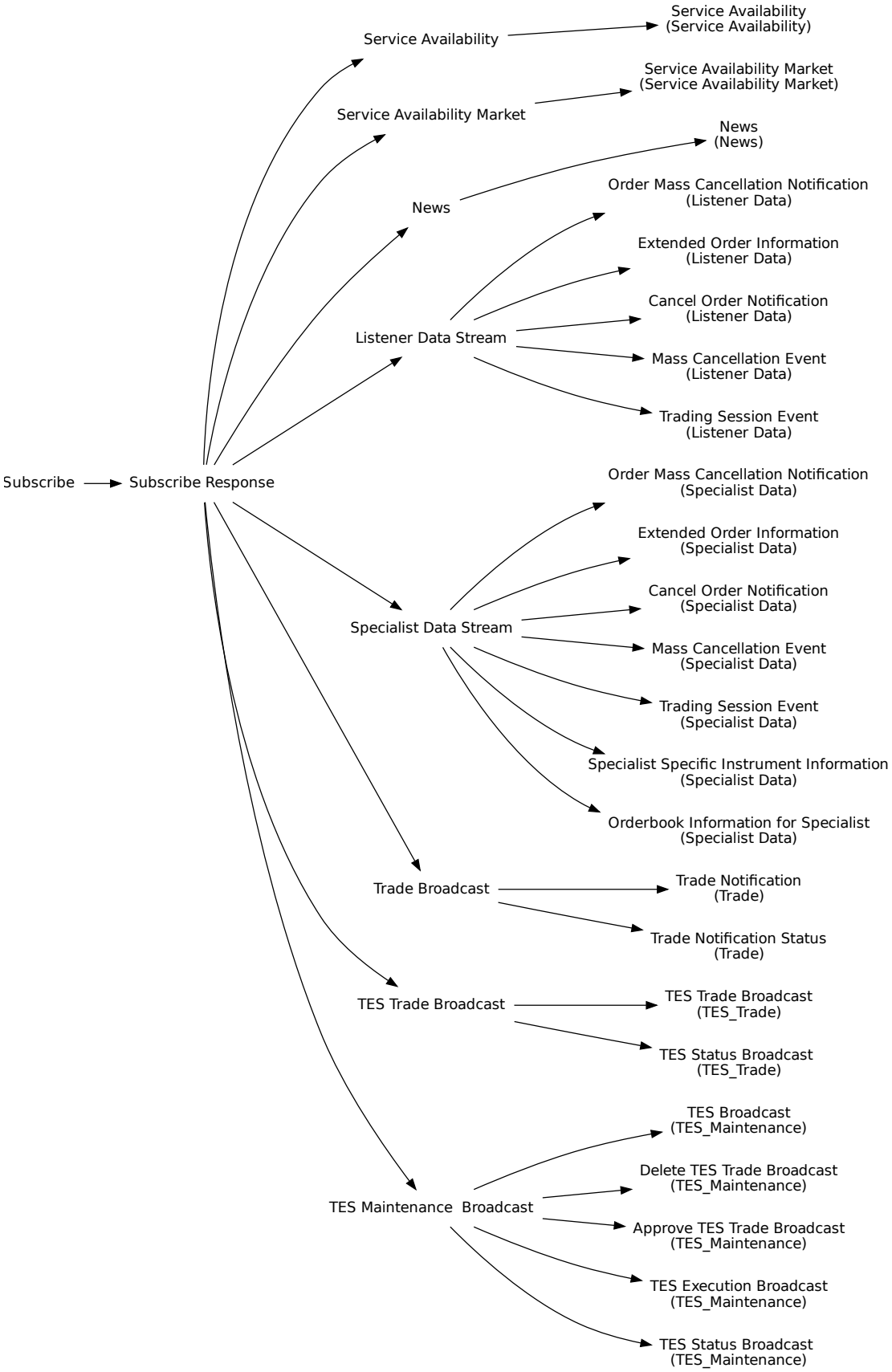
5.16 Throttle Update Notification

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

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

5.17 Subscribe

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


Subscribe
Subscribe Response
Service Availability
Service Availability
(Service Availability)
Service Availability Market
Service Availability Market
(Service Availability Market)
News
News
(News)
Listener Data Stream
Order Mass Cancellation Notification
(Listener Data)
Extended Order Information
(Listener Data)
Cancel Order Notification
(Listener Data)
Mass Cancellation Event
(Listener Data)
Trading Session Event
(Listener Data)
Specialist Data Stream
Order Mass Cancellation Notification
(Specialist Data)
Extended Order Information
(Specialist Data)
Cancel Order Notification
(Specialist Data)
Mass Cancellation Event
(Specialist Data)
Trading Session Event
(Specialist Data)
Specialist Specific Instrument Information
(Specialist Data)
Orderbook Information for Specialist
(Specialist Data)
Trade Broadcast
Trade Notification
(Trade)
Trade Notification Status
(Trade)
TES Trade Broadcast
TES Trade Broadcast
(TES_Trade)
TES Status Broadcast
(TES_Trade)
TES Maintenance Broadcast
TES Broadcast
(TES_Maintenance)
Delete TES Trade Broadcast
(TES_Maintenance)
Approve TES Trade Broadcast
(TES_Maintenance)
TES Execution Broadcast
(TES_Maintenance)
TES Status Broadcast
(TES_Maintenance)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast.
1355	RefApplID	Y	1	28	unsigned int	Application identifier of a T7 ETI data stream. Value: 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

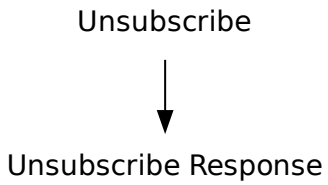
5.18 Subscribe Response

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

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

5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10006 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
39040	Pad4	U	4	28	Fixed String	not used

5.20 Unsubscribe Response

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

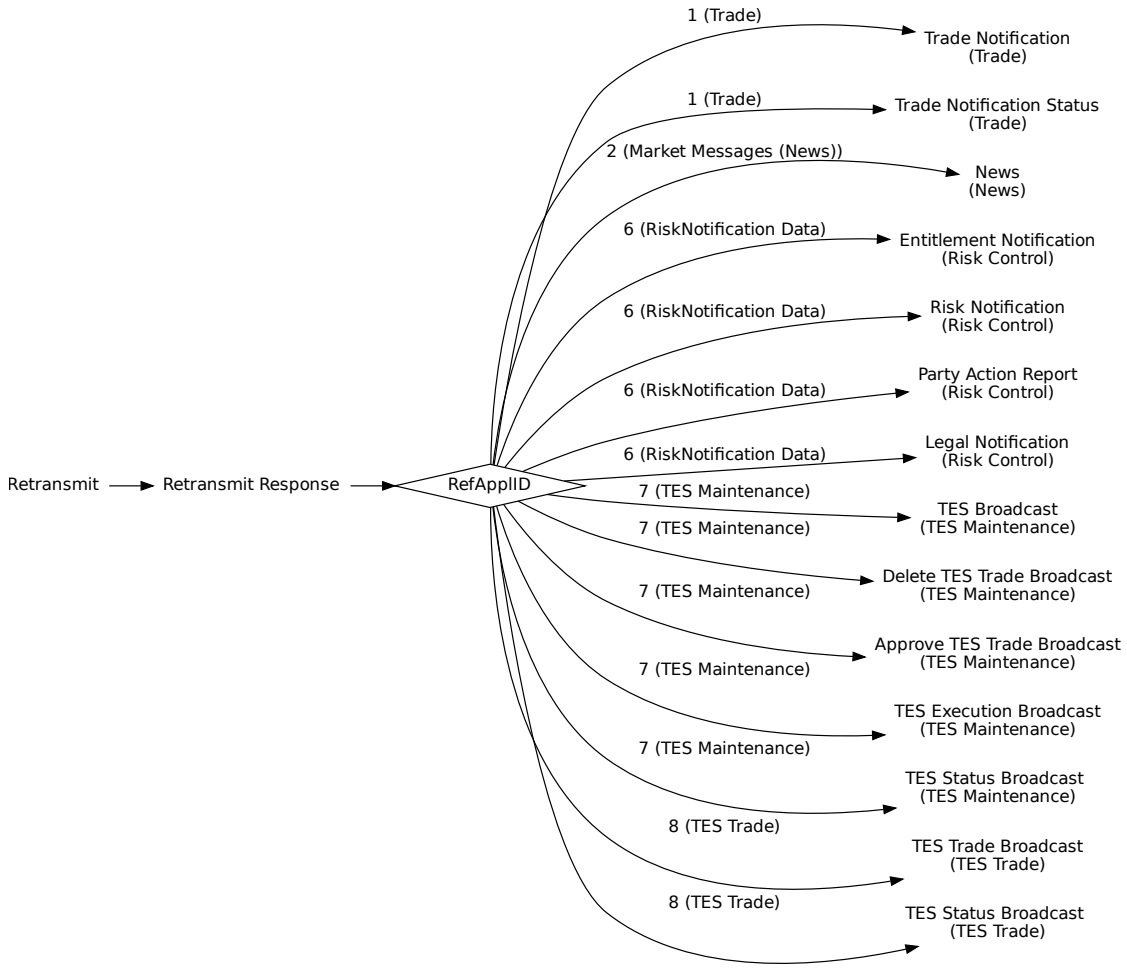
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = BX)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

5.21 Retransmit

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

- RefApplID = 1 (Trade) => request is sent to the Trades service
- RefApplID = 2 (News) => request is sent to the News service
- RefApplID = 6 (Risk Control) => request is sent to the Risk Control service
- 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>						

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: 10008 (ApplicationMessageRequest, MsgType = BW)
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
1182	ApplBegSeqNum	N	8	24	SeqNum	Beginning range of application sequence numbers. '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, SubcriptionScope 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. Value: 1 – Trade 2 – News 6 – Risk Control 7 – TES Maintenance 8 – TES Trade 9 – SRQS Maintenance
39050	Pad5	U	5	43	Fixed String	not used

5.22 Retransmit Response

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

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

For more details, please refer to chapter Retransmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum).'no value' means the requested data is not available.

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

5.23 Retransmit (Order/Quote Event)

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

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

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

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, MsgType = BW)
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: 'no value' - Listener Data: session ID
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, SubcriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request.
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a T7 ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data Value: 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

5.24 Retransmit Response (Order/Quote Event)

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

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

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

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

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

5.25 Reject

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, MsgType = 3)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
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. Value: 0 = Session active; 4 = Session logout complete
30355	VarText	Y	2000	63	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

Valid Values of SessionRejectReason (datatype SessionRejectReason)

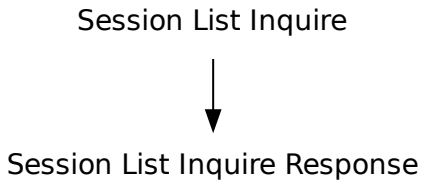
Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	Stale request was not forwarded to T7
102	Service temporarily not available
103	Service not available
105	Error converting response or broadcast
152	Heartbeat violation error
200	Internal technical error
210	Validation Error
211	User already logged in
216	Gateway is standby
217	Session login limit (per time interval) reached
223	User Entitlement Data time out
224	Session limit reached (per PS Gateway and Business Unit)
225	User login tries limit (per time interval) reached
226	Limit of outstanding session/user logins reached (per Business Unit)
227	Limit of outstanding session/user logins reached (per Session)
228	Password timestamp not in grace period
10000	Order not found
10001	Price not reasonable
10002	Duplicate Order (ClOrdID)
10003	another quote activation request is pending for the same Product / Instrument Type / Session-ID
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
10016	Pretrade Risk Limit exceeded
10023	Price exceeds extended price reasonability

5.26 Session List Inquire

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10035 (SessionDetailsListRequest, MsgType = U5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used

5.27 Session List Inquire Response

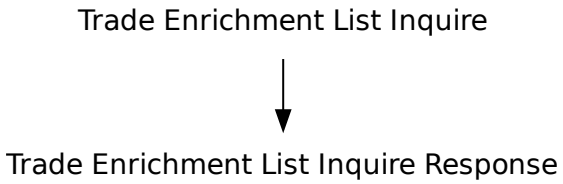
This message confirms the Session List Inquire request and provides information about sessions of the own business unit.The SessionSubMode (28735) is only set for LF sessions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response.
39060	Pad6	U	6	34	Fixed String	not used
<SessionsGrp> Cardinality: 1-1000, Record counter: NoSessions						
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.
20359	>PartyIDSponsored-AccessUnit	N	4	44	unsigned int	Sponsored Access Unit ID.
28730	>SessionMode	Y	1	48	unsigned int	Session type. Value: 1 = ETI HF; 2 = ETI LF; 3 = GUI; 4 = FIX LF
28735	>SessionSubMode	N	1	49	unsigned int	Set if SessionMode(28730) = 2(LF) Value: 0 = Regular Trading Session; 2 = Regular Back Office Session; 4 = Sponsored Access Trading Session; 5 = Sponsored Access Back Office Session

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22359	>PartySponsored-AccessUnit	N	30	50	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E

5.28 Trade Enrichment List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10040 (TradeEnrichmentListRequest, MsgType = U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request.

5.29 Trade Enrichment List Inquire Response

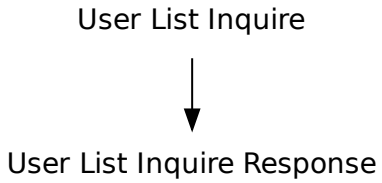
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (TradeEnrichmentListReport, MsgType = U9)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
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
<EnrichmentRulesGrp> Cardinality: 0-400, Record counter: NoEnrichmentRules						
20359	>PartyIDSponsored-AccessUnit	N	4	56	unsigned int	Sponsored Access Unit ID.
25033	>EnrichmentRuleID	Y	2	60	unsigned int	Identifies an enrichment rule.
22359	>PartySponsored-AccessUnit	N	30	62	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E
25007	>FreeText1	N	12	92	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	104	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	>FreeText4	N	16	116	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	132	Fixed String	not used

5.30 User List Inquire

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10038 (PartyDetailsListRequest, MsgType = CF)
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.
50	SenderSubID	U	4	20	unsigned int	not used
<MessageBody>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request.

5.31 User List Inquire Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport, MsgType = CG)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
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
<PartyDetailsGrp> Cardinality: 0 - 1000, Record counter: NoPartyDetails						
20212	>PartyDetailIDExecutingTrader	Y	4	56	unsigned int	Trader ID.
20359	>PartyIDSponsoredAccessUnit	N	4	60	unsigned int	Sponsored Access Unit ID.
22212	>PartyDetailExecutingTrader	Y	6	64	Fixed String	Trader name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1674	>PartyDetailRoleQualifier	Y	1	70	unsigned int	User Role Value: 10 = Trader; 11 = Head Trader; 12 = Supervisor
1672	>PartyDetailStatus	Y	1	71	unsigned int	Member status. Value: 0 = Active; 1 = Suspend

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	72	Fixed String	Trader Group. Valid characters: A-Z, 0-9, \x20
22359	>PartySponsored-AccessUnit	N	30	75	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E
39070	>Pad7	U	7	105	Fixed String	not used

6 Order Handling

6.1 Order Mass Cancellation Notification for Specialist

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: 10137 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						
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. Value: 1 = Participant; 2 = Market Supervision
28721	MassActionReason	Y	1	85	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 1 = Trading was stopped; 2 = Emergency; 8 = Clearing Risk Control; 107 = Instrument Suspended; 117 = Member has been disabled
39020	Pad2	U	2	86	Fixed String	not used
<AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders						
535	>AffectedOrderID	Y	8	88	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigClOrd-ID	U	8	96	unsigned int	not used
<NotAffectedOrdersGrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders						
1371	>NotAffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	8	unsigned int	Original Client Order ID of an order whose cancellation is pending.

6.2 Orderbook Information for Specialist

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: 10136 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Description: Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — Description: False Value: 1 — Description: True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Description: Not Last Message Value: 1 — Description: 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	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	QuoteID	N	8	168	unsigned int	QuoteID 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.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>204</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Order book restatement</td></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>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></table></td></tr>
<tr><td>1362</td><td>NoFills</td><td>Y</td><td>1</td><td>206</td><td>Counter</td><td>Specifies the number of partial fills included in this Execution Report.</td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>207</td><td>unsigned int</td><td>Entering Entity ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>208</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>209</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>1796</td><td>OrderEventType</td><td>N</td><td>1</td><td>210</td><td>unsigned int</td><td>Type of an order event.<table><tr><th>Value</th><th>Description</th></tr><tr><td>100</td><td>Final order status after locked stock - Pending requests discarded</td></tr></table></td></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>211</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched.<table><tr><th>Value</th><th>Description</th></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>14</td><td>Continuous Aution</td></tr></table></td></tr>
</table>

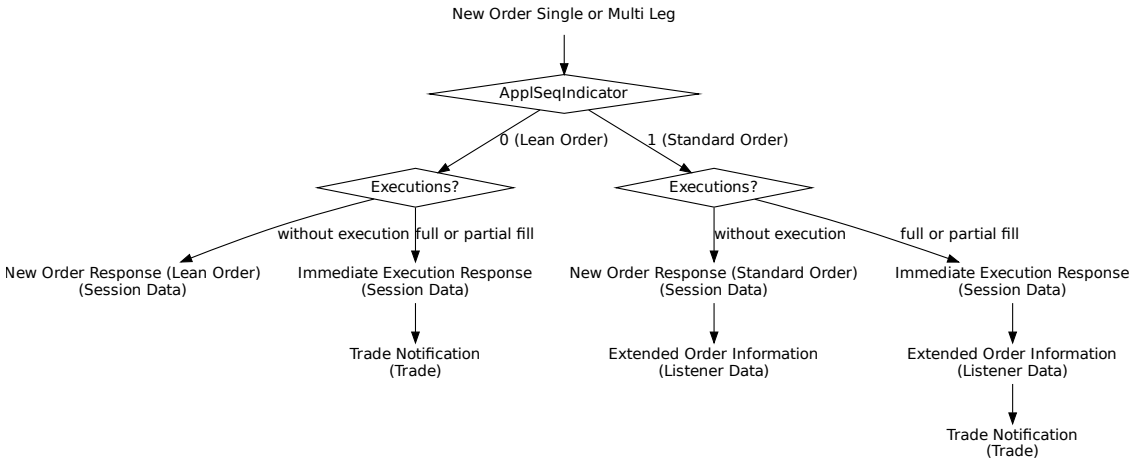
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>212</td><td>unsigned int</td><td>Side of the order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>213</td><td>unsigned int</td><td>Order type.<table><tr><td>Value</td><td>Description</td></tr><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></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>214</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>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></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>215</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>216</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	217	unsigned int	Marks a certain order to be included in a defined auction. Value: 2 – Opening or opening auction 4 – Closing or closing auction 6 – Intraday Auction 8 – Any auction 105 – Special auction 106 – Main Trading Hours 107 – Auction Volume Discovery Opening Auction 108 – Auction Volume Discovery Intraday Auction 109 – Auction Volume Discovery Closing Auction
28703	ApplSeqIndicator	N	1	218	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 1 – Recovery Required
1823	Triggered	Y	1	219	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered 1 – Triggered Stop 2 – Triggered OCO
23002	OrderAttribute-LiquidityProvision	Y	1	220	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision 0 – No liquidity provision
22007	PartyEnteringFirm	N	5	221	Fixed String	The entering business unit Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	226	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22001	PartyExecutingFirm	Y	5	232	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	237	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
30011	FIXClOrdID	N	20	243	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39000	Pad1	U	1	263	Fixed String	not used
<FillsGrp> Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	264	PriceType	Price of Fill.
1365	>FillQty	N	8	272	Qty	Quantity of Fill.
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. Value: 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

6.3 New Order Single or Multi Leg

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10138 (NewOrderSingle, MsgType = D)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
99	StopPx	N	8	32	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
1138	DisplayQty	N	8	40	Qty	Display quantitiy for iceberg orders.
1085	DisplayLowQty	N	8	48	Qty	Minimum Display quantity - used by reserve orders with random refill.
1086	DisplayHighQty	N	8	56	Qty	Maximum display quantity - used by reserve orders with random refill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25109	PegOffsetValueAbs	N	8	64	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	72	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	80	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
25123	ExecutingTrader	N	8	88	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
117	QuoteID	N	8	96	unsigned int	QuoteID from RFQ Request - Trading model CA-S only
25263	BrokerInternalization-ID	N	4	104	unsigned int	Identifier for Auction Volume Discovery Broker Internalization
20655	TargetPartyIDSession-ID	N	4	108	unsigned int	Only in case of Specialist entering order for another business unit
28744	MatchInstCrossID	N	4	112	unsigned int	Self Match Prevention ID.
432	ExpireDate	N	4	116	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	120	unsigned int	Marks a certain order to be included in a defined auction. Value: 2 – Opening or opening auction 4 – Closing or closing auction 6 – Intraday Auction 8 – Any auction 105 – Special auction 106 – Main Trading Hours 107 – Auction Volume Discovery Opening Auction 108 – Auction Volume Discovery Intraday Auction 109 – Auction Volume Discovery Closing Auction
30625	TradeAtCloseOptIn	N	1	121	unsigned int	Eligibility of an order to participate in trade-at-close phase. Value: 0 – No 1 – Yes
31625	CrossMatchInstruction	N	1	122	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange Value: 1 – Cancel incoming order 2 – Cancel resting order 3 – Reduce/Cancel both incoming and resting order
28703	ApplSeqIndicator	Y	1	123	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 – No Recovery Required 1 – Recovery Required

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>124</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>28710</td><td>PriceValidityCheck-Type</td><td>Y</td><td>1</td><td>125</td><td>unsigned int</td><td>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>None</td></tr><tr><td>2</td><td>Mandatory</td></tr></table></td></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>126</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>127</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>128</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
<tr><td>22001</td><td>PartyExecutingFirm</td><td>N</td><td>5</td><td>129</td><td>Fixed String</td><td>Only in case of Specialist entering order for another business unit
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>22012</td><td>PartyExecutingTrader</td><td>N</td><td>6</td><td>134</td><td>Fixed String</td><td>Only in case of Specialist entering order for another business unit
Valid characters: A-Z, 0-9, \x20</td></tr>
</table>

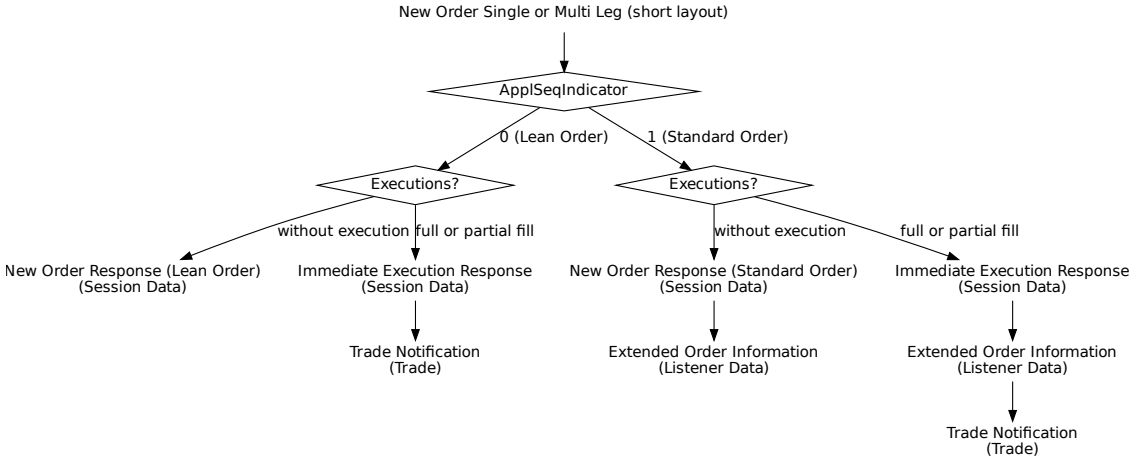
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	140	Fixed String	First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	152	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	164	Fixed String	Fourth free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXClOrdID	N	20	180	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25124	ExecutingTrader-Qualifier	Y	1	200	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	201	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	202	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	208	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
23002	OrderAttribute-LiquidityProvision	Y	1	216	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision Value: 0 – No liquidity provision
1815	TradingCapacity	Y	1	217	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency) Value: 5 – Principal (Proprietary) Value: 6 – Market Maker Value: 9 – Riskless Principal Value: 10 – Retail Customer (Agency) Value: 11 – Retail Market Maker
39020	Pad2	U	2	218	Fixed String	not used
1300	MarketSegmentID	Y	4	220	signed int	Product identifier.
48	SecurityID	Y	8	224	signed int	Instrument identifier.
110	MinQty	N	8	232	Qty	Minimal Quantity that has to be executed in MidPoint matching.
38	OrderQty	Y	8	240	Qty	Total Order Quantity.
44	Price	N	8	248	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
54	Side	Y	1	256	unsigned int	Side of the order. Value: 1 – Buy Value: 2 – Sell

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>257</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>Y</td><td>1</td><td>258</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>30388</td><td>MidPointType</td><td>N</td><td>1</td><td>259</td><td>unsigned int</td><td>Midpoint order type.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Midpoint order</td></tr><tr><td>2</td><td>Midpoint sweep order</td></tr><tr><td>3</td><td>Midpoint order - Book Only</td></tr><tr><td>4</td><td>Midpoint order - Counterparty Resting Time Restriction</td></tr><tr><td>5</td><td>Midpoint order - Book Only and Counterparty Resting Time Restriction</td></tr></table></td></tr>
<tr><td>30010</td><td>CheckSumCorrection</td><td>N</td><td>2</td><td>260</td><td>unsigned int</td><td>Can be used by clients with FPGA or other hardware implementations to keep a pre-computed TCP checksum valid after the remaining ETI message fields have been populated.</td></tr>
<tr><td>39021</td><td>Pad2_1</td><td>U</td><td>2</td><td>262</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.4 New Order Single or Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10139 (NewOrderSingle, MsgType = D)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	ClOrdID	Y	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25127	ValueCheckType-Quantity	Y	1	55	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 – Do not check; 1 – Check
1815	TradingCapacity	Y	1	56	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal; 10 – Retail Customer (Agency); 11 – Retail Market Maker
1724	OrderOrigination	N	1	57	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer; 105 – Order received from a sponsored access customer
25124	ExecutingTrader-Qualifier	Y	1	58	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	59	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39040	Pad4	U	4	60	Fixed String	not used
20122	PartyIdInvestment-DecisionMaker	N	8	64	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25033	EnrichmentRuleID	N	2	72	unsigned int	Identifies an enrichment rule.
23002	OrderAttribute-LiquidityProvision	Y	1	74	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision
31625	CrossMatchInstruction	N	1	75	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange Value: 1 = Cancel incoming order; 2 = Cancel resting order; 3 = Reduce/Cancel both incoming and resting order
39041	Pad4_1	U	4	76	Fixed String	not used
48	SecurityID	Y	8	80	signed int	Instrument identifier.
110	MinQty	N	8	88	Qty	Minimal Quantity that has to be executed in MidPoint matching.
38	OrderQty	Y	8	96	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	Y	8	104	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
54	Side	Y	1	112	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
18	ExecInst	Y	1	113	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q'); 5 = Persistent and Book or Cancel order (FIX value 'H 6'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')
59	TimeInForce	Y	1	114	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 4 = Fill Or Kill (FOK)
30388	MidPointType	N	1	115	unsigned int	Midpoint order type. Value: 1 = Midpoint order; 2 = Midpoint sweep order; 3 = Midpoint order - Book Only; 4 = Midpoint order - Counterparty Resting Time Restriction; 5 = Midpoint order - Book Only and Counterparty Resting Time Restriction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30010	CheckSumCorrection	N	2	116	unsigned int	Can be used by clients with FPGA or other hardware implementations to keep a pre-computed TCP checksum valid after the remaining ETI message fields have been populated.
39020	Pad2	U	2	118	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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
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. Value: 4 — Description: 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. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
<MessageBody>						

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. Value: 0 = New; A = Pending New; 4 = Cancelled; 9 = Suspended
150	ExecType	Y	1	141	char	The reason why this message was generated. Value: 0 = New; A = Pending New; 4 = Cancelled; L = Triggered

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>142</td><td>unsigned int</td><td>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>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><tr><td>205</td><td>Midpoint Sweep order changed to regular order</td></tr></table></td></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>144</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>145</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25159</td><td>TransactionDelay-Indicator</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>Indicator for a delayed transaction.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Transaction not delayed</td></tr><tr><td>1</td><td>Transaction delayed</td></tr></table></td></tr>
<tr><td>25245</td><td>BBOSetting</td><td>N</td><td>1</td><td>147</td><td>unsigned int</td><td>Indicator for BBO setting.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>28790</td><td>NoOrderEvents</td><td>Y</td><td>1</td><td>148</td><td>Counter</td><td>Number of order events</td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>149</td><td>Fixed String</td><td>not used</td></tr>
<tr><td colspan="7"><OrderEventGrp> Cardinality: 0 - 100, Record counter: NoOrderEvents</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1799	>OrderEventPx	N	8	152	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	160	Qty	Quantity for the order event.
30060	>OrderEventMatchID	N	4	168	unsigned int	Unique identifier for each price level (match step) of an order event.
1798	>OrderEventReason	Y	1	172	unsigned int	Action that caused the event to occur. Value: 100 — Description: 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.
151	LeavesQty	Y	8	88	Qty	Remaining quantity of an order.
84	CxlQty	Y	8	96	Qty	Total quantity cancelled for this order.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25108</td><td>OrderIDSfx</td><td>Y</td><td>4</td><td>104</td><td>unsigned int</td><td>System order version number.</td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>108</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>109</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>L</td><td>Triggered</td></tr></table></td></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>110</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>205</td><td>Midpoint Sweep order changed to regular order</td></tr><tr><td>320</td><td>RLP Order/Quote Cleanup</td></tr></table></td></tr>
<tr><td>2523</td><td>CrossedIndicator</td><td>Y</td><td>1</td><td>112</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1823	Triggered	Y	1	113	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
25159	TransactionDelay-Indicator	Y	1	114	unsigned int	Indicator for a delayed transaction. Value: 0 = Transaction not delayed; 1 = Transaction delayed
25245	BBOSetting	N	1	115	unsigned int	Indicator for BBO setting. Value: 1 = Yes
28790	NoOrderEvents	Y	1	116	Counter	Number of order events
39030	Pad3	U	3	117	Fixed String	not used
<OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents						
1799	>OrderEventPx	N	8	120	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	128	Qty	Quantity for the order event.
30060	>OrderEventMatchID	N	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. Value: 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
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. Value: 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. Value: 0 — Not Last Message Value: 1 — Last Message
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
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 quantitiy for iceberg orders.
1300	MarketSegmentID	Y	4	160	signed int	Product identifier.
25108	OrderIDSfx	Y	4	164	unsigned int	System order version number.
378	ExecRestatement-Reason	Y	2	168	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 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; 205 – Midpoint Sweep order changed to regular order
54	Side	Y	1	170	unsigned int	Side of the order. Value: 1 – Buy; 2 – Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	171	char	Conveys the current status of an order. Value: 1 = Partially filled; 2 = Filled; 4 = Cancelled
150	ExecType	Y	1	172	char	The reason why this message was generated. Value: F = Trade
574	MatchType	Y	1	173	unsigned int	The point in the matching process at which this trade was matched. Value: 4 = Auto-match incoming order; 5 = Cross Auction; 7 = Call Auction; 11 = Auto match resting order; 14 = Continuous Aution; 12 = Auto match at midpoint
1823	Triggered	Y	1	174	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
2523	CrossedIndicator	Y	1	175	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)
25159	TransactionDelay-Indicator	Y	1	176	unsigned int	Indicator for a delayed transaction. Value: 0 = Transaction not delayed; 1 = Transaction delayed

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25245	BBOSetting	N	1	177	unsigned int	Indicator for BBO setting. Value: 1 = Yes
1362	NoFills	Y	1	178	Counter	Specifies the number of partial fills included in this Execution Report.
28790	NoOrderEvents	Y	1	179	Counter	Number of order events
39040	Pad4	U	4	180	Fixed String	not used
<FillsGrp> Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	184	PriceType	Price of Fill.
1365	>FillQty	Y	8	192	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	200	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	204	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	208	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 2 = Removed Liquidity; 101 = Removed Liquidity Midpoint; 5 = Triggered Stop Order
39070	>Pad7	U	7	209	Fixed String	not used
<OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents						
1799	>OrderEventPx	N	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. Value: 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	TemplateID	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
<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	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
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 quantitiy for iceberg orders.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
25108	OrderIDSfx	Y	4	140	unsigned int	System order version number.
378	ExecRestatement-Reason	Y	2	144	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message.

Value	Description
101	Order add accepted
108	Book Order executed
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
150	Closing Auction Order has been inactivated
152	Opening Auction Order has been inactivated
154	Any Auction Order has been inactivated
160	Intraday Auction Order has been inactivated
199	Pending order cancellation processed (end of FREEZE state)
181	Ownership Changed
155	Order refreshed

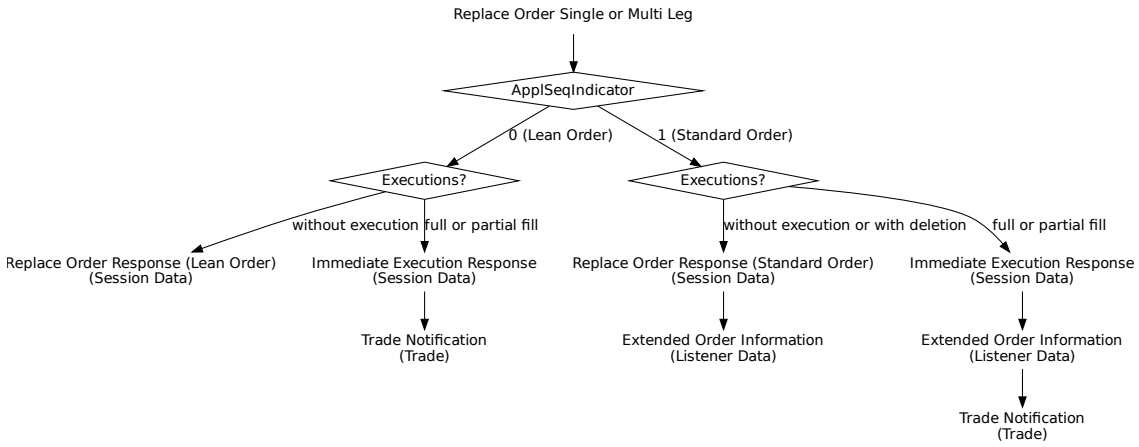
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	146	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
39	OrdStatus	Y	1	147	char	Conveys the current status of an order. Value: 1 = Partially filled; 2 = Filled; 9 = Suspended; 4 = Cancelled
150	ExecType	Y	1	148	char	The reason why this message was generated. Value: F = Trade; 9 = Suspended
1796	OrderEventType	N	1	149	unsigned int	Type of an order event. Value: 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. Value: 4 = Auto-match incoming order; 5 = Cross Auction; 7 = Call Auction; 11 = Auto match resting order; 14 = Continuous Aution; 12 = Auto match at midpoint; 16 = Broker Internalized Auction Volume Discovery; 17 = Auction Volume Discovery

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1823	Triggered	Y	1	151	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
2523	CrossedIndicator	Y	1	152	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)
25245	BBOSetting	N	1	153	unsigned int	Indicator for BBO setting. Value: 1 = Yes
30011	FIXClOrdID	N	20	154	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	174	Counter	Specifies the number of partial fills included in this Execution Report.
28790	NoOrderEvents	Y	1	175	Counter	Number of order events
<FillsGrp> Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	176	PriceType	Price of Fill.
1365	>FillQty	Y	8	184	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	192	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	196	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1443</td><td>>FillLiquidityInd</td><td>N</td><td>1</td><td>200</td><td>unsigned int</td><td>Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Added Liquidity</td></tr><tr><td>100</td><td>Added Liquidity Midpoint</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></table></td></tr>
<tr><td>39070</td><td>>Pad7</td><td>U</td><td>7</td><td>201</td><td>Fixed String</td><td>not used</td></tr>
<tr><td colspan="7"><OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents</td></tr>
<tr><td>1799</td><td>>OrderEventPx</td><td>N</td><td>8</td><td>0</td><td>PriceType</td><td>Price level for the order event.</td></tr>
<tr><td>1800</td><td>>OrderEventQty</td><td>Y</td><td>8</td><td>8</td><td>Qty</td><td>Quantity for the order event.</td></tr>
<tr><td>30060</td><td>>OrderEventMatchID</td><td>Y</td><td>4</td><td>16</td><td>unsigned int</td><td>Unique identifier for each price level (match step) of an order event.</td></tr>
<tr><td>1798</td><td>>OrderEventReason</td><td>Y</td><td>1</td><td>20</td><td>unsigned int</td><td>Action that caused the event to occur.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>100</td><td>SMP event</td></tr></table></td></tr>
<tr><td>39030</td><td>>Pad3</td><td>U</td><td>3</td><td>21</td><td>Fixed String</td><td>not used</td></tr>
</table>

6.9 Replace Order Single or Multi Leg

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10140 (OrderCancelReplaceRequest, MsgType = G)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
1138	DisplayQty	N	8	32	Qty	Display quantitiy for iceberg orders.
1085	DisplayLowQty	N	8	40	Qty	Minimum Display quantity - used by reserve orders with random refill.
1086	DisplayHighQty	N	8	48	Qty	Maximum display quantity - used by reserve orders with random refill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	56	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	64	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
99	StopPx	N	8	72	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
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).
20003	PartyIDClientID	N	8	96	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
25123	ExecutingTrader	N	8	104	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
25263	BrokerInternalization-ID	N	4	112	unsigned int	Identifier for Auction Volume Discovery Broker Internalization
28744	MatchInstCrossID	N	4	116	unsigned int	Self Match Prevention ID.
432	ExpireDate	N	4	120	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
20655	TargetPartyIDSession-ID	N	4	124	unsigned int	Session ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	128	unsigned int	Marks a certain order to be included in a defined auction. Value: 2 – Opening or opening auction Value: 4 – Closing or closing auction Value: 6 – Intraday Auction Value: 8 – Any auction Value: 105 – Special auction Value: 106 – Main Trading Hours Value: 107 – Auction Volume Discovery Opening Auction Value: 108 – Auction Volume Discovery Intraday Auction Value: 109 – Auction Volume Discovery Closing Auction
28749	StopPxIndicator	N	1	129	unsigned int	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. Value: 0 – Do not overwrite Value: 1 – Overwrite
28743	OwnershipIndicator	Y	1	130	unsigned int	Indicator to change the ownership of an order. Value: 0 – Do not change ownership Value: 1 – Change ownership to executing party (User ID)
22001	PartyExecutingFirm	N	5	131	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	136	Fixed String	Only in case of Specialist entering order for another business unit Valid characters: A-Z, 0-9, \x20

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28703</td><td>ApplSeqIndicator</td><td>Y</td><td>1</td><td>142</td><td>unsigned int</td><td>Indicates if the order is a Lean Order or a Standard Order.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>143</td><td>unsigned int</td><td>Order type.<table><tr><td>Value</td><td>Description</td></tr><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></table></td></tr>
<tr><td>28710</td><td>PriceValidityCheck-Type</td><td>Y</td><td>1</td><td>144</td><td>unsigned int</td><td>Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check).<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>None</td></tr><tr><td>2</td><td>Mandatory</td></tr></table></td></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>145</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>147</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	148	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	160	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	172	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	FIXClOrdID	N	20	188	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25124	ExecutingTrader-Qualifier	N	1	208	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	209	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39060	Pad6	U	6	210	Fixed String	not used

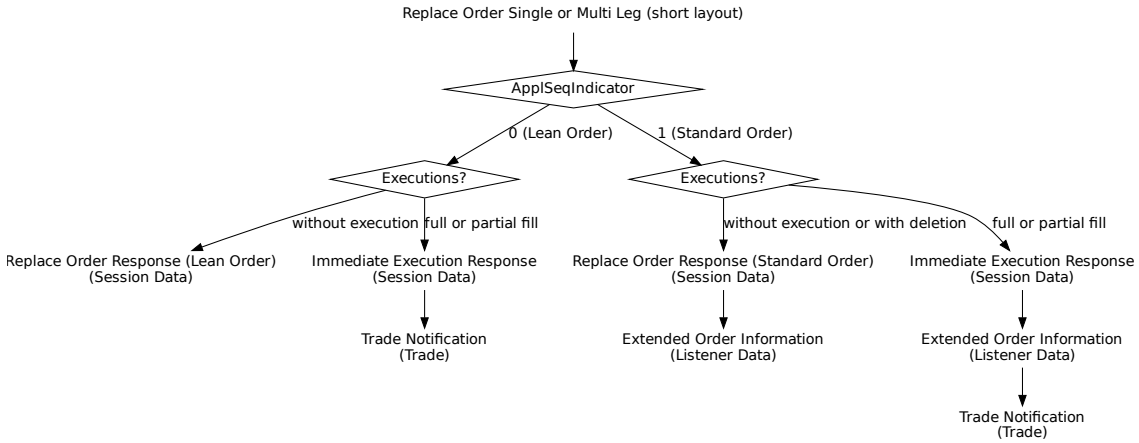
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	216	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
23002	OrderAttribute-LiquidityProvision	Y	1	224	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision Value: 0 – No liquidity provision
1815	TradingCapacity	Y	1	225	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency) Value: 5 – Principal (Proprietary) Value: 6 – Market Maker Value: 9 – Riskless Principal Value: 10 – Retail Customer (Agency) Value: 11 – Retail Market Maker
31625	CrossMatchInstruction	N	1	226	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange Value: 1 – Cancel incoming order Value: 2 – Cancel resting order Value: 3 – Reduce/Cancel both incoming and resting order
39000	Pad1	U	1	227	Fixed String	not used
1300	MarketSegmentID	Y	4	228	signed int	Product identifier.
48	SecurityID	Y	8	232	signed int	Instrument identifier.
110	MinQty	N	8	240	Qty	Minimal Quantity that has to be executed in MidPoint matching.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
38	OrderQty	Y	8	248	Qty	Total Order Quantity.
44	Price	N	8	256	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
54	Side	Y	1	264	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
18	ExecInst	Y	1	265	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q'); 5 = Persistent and Book or Cancel order (FIX value 'H 6'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')
59	TimeInForce	Y	1	266	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 4 = Fill Or Kill (FOK); 6 = Good Till Date (GTD) - Standard Orders only
30388	MidPointType	N	1	267	unsigned int	Midpoint order type. Value: 1 = Midpoint order; 2 = Midpoint sweep order; 3 = Midpoint order - Book Only; 4 = Midpoint order - Counterparty Resting Time Restriction; 5 = Midpoint order - Book Only and Counterparty Resting Time Restriction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30010	CheckSumCorrection	N	2	268	unsigned int	Can be used by clients with FPGA or other hardware implementations to keep a pre-computed TCP checksum valid after the remaining ETI message fields have been populated.
39020	Pad2	U	2	270	Fixed String	not used

6.10 Replace Order Single or Multi Leg (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10141 (OrderCancelReplaceRequest, MsgType = G)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>63</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>64</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr><tr><td>10</td><td>Retail Customer (Agency)</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>65</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>66</td><td>unsigned int</td><td>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	67	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
39040	Pad4	U	4	68	Fixed String	not used
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule.
23002	OrderAttribute-LiquidityProvision	Y	1	82	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision
31625	CrossMatchInstruction	N	1	83	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange Value: 1 = Cancel incoming order; 2 = Cancel resting order; 3 = Reduce/Cancel both incoming and resting order
39041	Pad4_1	U	4	84	Fixed String	not used
48	SecurityID	Y	8	88	signed int	Instrument identifier.
110	MinQty	N	8	96	Qty	Minimal Quantity that has to be executed in MidPoint matching.
38	OrderQty	Y	8	104	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	112	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
54	Side	Y	1	120	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
18	ExecInst	Y	1	121	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q'); 5 = Persistent and Book or Cancel order (FIX value 'H 6'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')
59	TimeInForce	Y	1	122	unsigned int	Execution and trading restriction parameters supported by T7. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 4 = Fill Or Kill (FOK)
30388	MidPointType	N	1	123	unsigned int	Midpoint order type. Value: 1 = Midpoint order; 2 = Midpoint sweep order; 3 = Midpoint order - Book Only; 4 = Midpoint order - Counterparty Resting Time Restriction; 5 = Midpoint order - Book Only and Counterparty Resting Time Restriction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30010	CheckSumCorrection	N	2	124	unsigned int	Can be used by clients with FPGA or other hardware implementations to keep a pre-computed TCP checksum valid after the remaining ETI message fields have been populated.
39020	Pad2	U	2	126	Fixed String	not used

6.11 Replace Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
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 quantitiy 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. Value: 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. Value: 4 Cancelled; 5 Replaced; E Pending Replace; L Triggered
378	ExecRestatement-Reason	Y	2	142	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 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; 320 RLP Order/Quote Cleanup

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2523	CrossedIndicator	Y	1	144	unsigned int	Indicates SMP involvement. Value: 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. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO
25159	TransactionDelay-Indicator	Y	1	146	unsigned int	Indicator for a delayed transaction. Value: 0 – Transaction not delayed; 1 – Transaction delayed
25245	BBOSetting	N	1	147	unsigned int	Indicator for BBO setting. Value: 1 – Yes
28790	NoOrderEvents	Y	1	148	Counter	Number of order events
39030	Pad3	U	3	149	Fixed String	not used
<OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents						
1799	>OrderEventPx	N	8	152	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	160	Qty	Quantity for the order event.
30060	>OrderEventMatchID	N	4	168	unsigned int	Unique identifier for each price level (match step) of an order event.
1798	>OrderEventReason	Y	1	172	unsigned int	Action that caused the event to occur. Value: 100 – SMP event
39030	>Pad3	U	3	173	Fixed String	not used

6.12 Replace Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
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. Value: 4 — Description: 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. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
<MessageBody>						

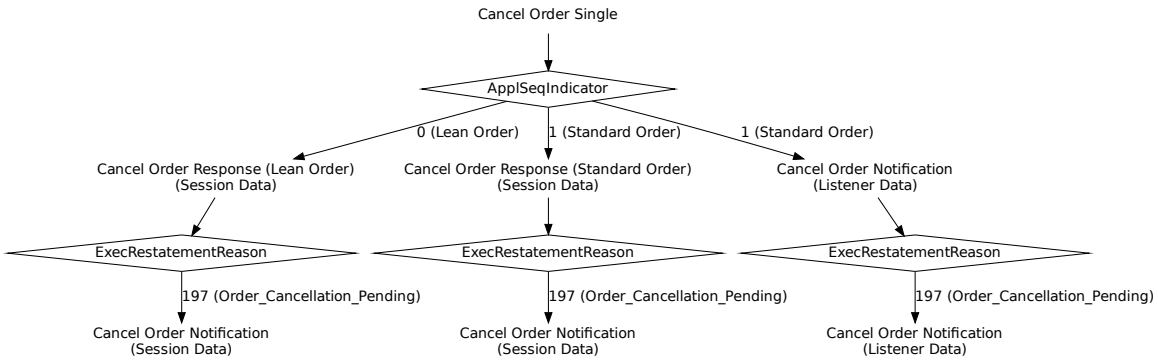
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
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 quantitiy 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. Value: 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. Value: 4 Cancelled; 5 Replaced; E Pending Replace; L Triggered

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
378	ExecRestatement-Reason	Y	2	166	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. 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. 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. Value: Description 0: Not Triggered 1: Triggered Stop 2: Triggered OCO
25159	TransactionDelay-Indicator	Y	1	170	unsigned int	Indicator for a delayed transaction. Value: Description 0: Transaction not delayed 1: Transaction delayed
25245	BBOSetting	N	1	171	unsigned int	Indicator for BBO setting. Value: Description 1: Yes
28790	NoOrderEvents	Y	1	172	Counter	Number of order events
39030	Pad3	U	3	173	Fixed String	not used
<OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents						
1799	>OrderEventPx	N	8	176	PriceType	Price level for the order event.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1800	>OrderEventQty	Y	8	184	Qty	Quantity for the order event.
30060	>OrderEventMatchID	N	4	192	unsigned int	Unique identifier for each price level (match step) of an order event.
1798	>OrderEventReason	Y	1	196	unsigned int	Action that caused the event to occur. Value: 100 — Description: SMP event
39030	>Pad3	U	3	197	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.
Deprecated for Derivatives Markets only: Deutsche Boerse aims to decommission the request with the ETI version 14.1 in mid-2026.
This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20122</td><td>PartyIdInvestment-DecisionMaker</td><td>N</td><td>8</td><td>56</td><td>unsigned int</td><td>MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.</td></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>64</td><td>unsigned int</td><td>MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>72</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>N</td><td>4</td><td>76</td><td>unsigned int</td><td>Session ID that entered the order.</td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>80</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>81</td><td>unsigned int</td><td>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	82	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
30011	FIXClOrdID	N	20	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 order for another business unit Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	108	Fixed String	Only in case of Specialist entering order 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
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. Value: 4 — Description: 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. Value: 1 — Description: Last Message
<MessageBody>						
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	ClOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	88	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
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. Value: 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. Value: 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. Value: 103 – Order delete accepted; 197 – Pending order deletion; 199 – Pending order cancellation processed (end of FREEZE state)
25159	TransactionDelay-Indicator	Y	1	136	unsigned int	Indicator for a delayed transaction. Value: 0 – Transaction not delayed; 1 – Transaction delayed
39070	Pad7	U	7	137	Fixed String	not used

6.15 Trailing Stop Order Update Notification

This message informs about an updated StopPx.

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: 10127 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 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. Value: 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.
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. Value: 213 — Trailing Stop Updated
39	OrdStatus	Y	1	130	char	Conveys the current status of an order. Value: 0 — New
150	ExecType	Y	1	131	char	The reason why this message was generated. Value: D — Restated

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	132	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
30011	FIXClOrdID	N	20	133	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39070	Pad7	U	7	153	Fixed String	not used

6.16 Cancel Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
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. Value: 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. Value: 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. Value: 103 – Order delete accepted; 197 – Pending order deletion
25159	TransactionDelay-Indicator	Y	1	120	unsigned int	Indicator for a delayed transaction. Value: 0 – Transaction not delayed; 1 – Transaction delayed
39070	Pad7	U	7	121	Fixed String	not used

6.17 Cancel Order Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 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. Value: 1 — Description: 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.
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.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>144</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>320</td><td>RLP Order/Quote Cleanup</td></tr></table></td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>146</td><td>unsigned int</td><td>Entering Entity ID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>147</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
150	ExecType	Y	1	148	char	The reason why this message was generated. Value: 4 – Cancelled Value: 6 – Pending Cancel (e.g. result of Order Cancel Request)
54	Side	Y	1	149	unsigned int	Side of the order. Value: 1 – Buy Value: 2 – Sell
1796	OrderEventType	N	1	150	unsigned int	Type of an order event. Value: 100 – Final order status after locked stock - Pending requests discarded
30011	FIXClOrdID	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

6.18 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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10128 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data Value: 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
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 quantitiy for iceberg orders.
1085	DisplayLowQty	N	8	160	Qty	Minimum Display quantity - used by reserve orders with random refill.
1086	DisplayHighQty	N	8	168	Qty	Maximum display quantity - used by reserve orders with random refill.
110	MinQty	N	8	176	Qty	Minimal Quantity that has to be executed in MidPoint matching.
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.
25109	PegOffsetValueAbs	N	8	192	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	200	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).

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

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	Conveys the current status of an order. Value: 4 – Cancelled
150	ExecType	Y	1	251	char	The reason why this message was generated. Value: 4 – Cancelled
54	Side	Y	1	252	unsigned int	Side of the order. Value: 1 – Buy; 2 – Sell
40	OrdType	Y	1	253	unsigned int	Order type. Value: 1 – Market; 2 – Limit; 3 – Stop; 4 – Stop Limit
1815	TradingCapacity	Y	1	254	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal

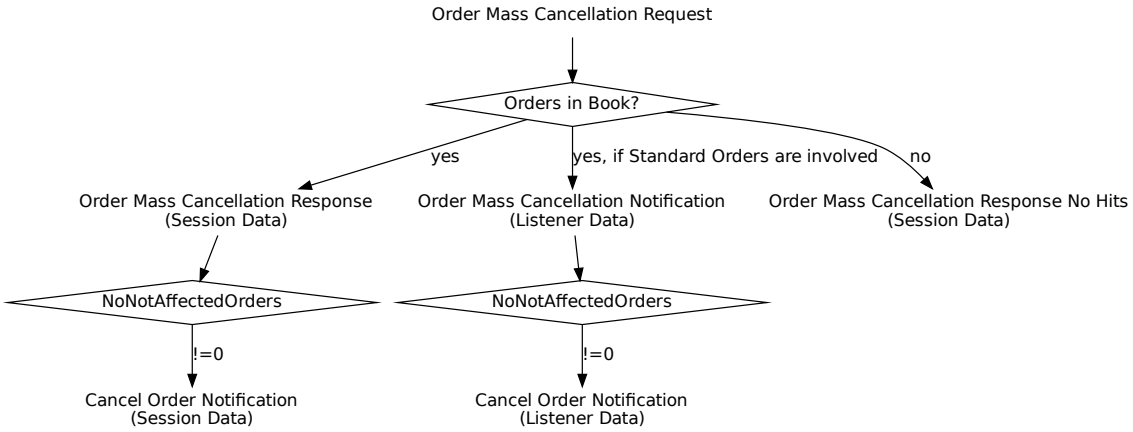
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>30388</td><td>MidPointType</td><td>N</td><td>1</td><td>255</td><td>unsigned int</td><td>Midpoint order type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Midpoint order</td></tr><tr><td>2</td><td>Midpoint sweep order</td></tr><tr><td>3</td><td>Midpoint order - Book Only</td></tr><tr><td>4</td><td>Midpoint order - Counterparty Resting Time Restriction</td></tr><tr><td>5</td><td>Midpoint order - Book Only and Counterparty Resting Time Restriction</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>256</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>257</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>258</td><td>unsigned int</td><td>Marks a certain order to be included in a defined auction.<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>106</td><td>Main Trading Hours</td></tr><tr><td>107</td><td>Auction Volume Discovery Opening Auction</td></tr><tr><td>108</td><td>Auction Volume Discovery Intraday Auction</td></tr><tr><td>109</td><td>Auction Volume Discovery Closing Auction</td></tr></table></td></tr>
<tr><td>28703</td><td>ApplSeqIndicator</td><td>N</td><td>1</td><td>259</td><td>unsigned int</td><td>Indicates if the order is a Lean Order or a Standard Order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table></td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>260</td><td>Fixed String</td><td>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</td></tr>
<tr><td>25008</td><td>FreeText2</td><td>N</td><td>12</td><td>272</td><td>Fixed String</td><td>Second free-format text field for trader specific or customer-related comments
Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</td></tr>
<tr><td>25107</td><td>FreeText4</td><td>N</td><td>16</td><td>284</td><td>Fixed String</td><td>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</td></tr>
<tr><td>22007</td><td>PartyEnteringFirm</td><td>N</td><td>5</td><td>300</td><td>Fixed String</td><td>The entering business unit
Valid characters: A-Z, 0-9, \x20</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	N	6	305	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22001	PartyExecutingFirm	N	5	311	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	316	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
30011	FIXClOrdID	N	20	322	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1823	Triggered	Y	1	342	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
39000	Pad1	U	1	343	Fixed String	not used

6.19 Order Mass Cancellation Request

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



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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>48</td><td>unsigned int</td><td>MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>56</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>20655</td><td>TargetPartyIDSession-ID</td><td>N</td><td>4</td><td>60</td><td>unsigned int</td><td>Session ID.</td></tr>
<tr><td>20612</td><td>TargetParty-IDExecutingTrader</td><td>N</td><td>4</td><td>64</td><td>unsigned int</td><td>Owning User ID.</td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>68</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>69</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>70</td><td>unsigned int</td><td>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	71	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.

Value	Description
22	Algo
24	Human/Natural person

6.20 Order Mass Cancellation Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
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. Value: 4 — Description: 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. Value: 0 — Description: Not Last Message Value: 1 — Description: Last Message
<MessageBody>						
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
<NotAffectedOrdersGrp> Cardinality: 0-500, Record counter: NoNotAffectedOrders						
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.
<AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders						
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigClOrd-ID	N	8	8	unsigned int	Original Client Order ID of a persistent order affected by a mass cancel request.
<AffectedOrderRequestsGrp> Cardinality: 0-500, Record counter: NoAffectedOrderRequests						
28783	>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 Order Mass Cancellation Response No Hits

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.

6.22 Order Mass Cancellation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)
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	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message

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	Instrument identifier. Only set for mass cancellations on instrument (SecurityID) level.
44	Price	N	8	80	PriceType	Price boundary for deletion.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.
534	NoAffectedOrders	Y	2	106	Counter	Number of deleted persistent orders reported in the message
28782	NoAffectedOrder-Requests	Y	2	108	Counter	Number of affected order transactions
20007	PartyIDEnteringFirm	N	1	110	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28721</td><td>MassActionReason</td><td>Y</td><td>1</td><td>111</td><td>unsigned int</td><td>Reason for mass cancellation.<table><tr><th>Value</th><th>Description</th></tr><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>117</td><td>Member has been disabled</td></tr><tr><td>118</td><td>Instrument Knock Out has been reverted</td></tr><tr><td>124</td><td>User Group Halt Trading due to Trading Action Request</td></tr><tr><td>125</td><td>Instrument has been restricted by Provider</td></tr><tr><td>126</td><td>Risk Monitoring Session Loss</td></tr><tr><td>127</td><td>Risk Service Unavailable</td></tr><tr><td>128</td><td>Overall Risk Limits Level 3 Breach</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>Y</td><td>1</td><td>112</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>113</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>39060</td><td>Pad6</td><td>U</td><td>6</td><td>114</td><td>Fixed String</td><td>not used</td></tr>
<tr><td colspan="7"><NotAffectedOrdersGrp> Cardinality: 0 - 500, Record counter: NoNotAffectedOrders</td></tr>
<tr><td>1371</td><td>>NotAffectedOrderID</td><td>Y</td><td>8</td><td>120</td><td>unsigned int</td><td>Exchange Order ID of an order whose cancellation is pending.</td></tr>
<tr><td>1372</td><td>>NotAffOrigClOrdID</td><td>N</td><td>8</td><td>128</td><td>unsigned int</td><td>Original Client Order ID of an order whose cancellation is pending.</td></tr>
<tr><td colspan="7"><AffectedOrdGrp> Cardinality: 0 - 500, Record counter: NoAffectedOrders</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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.
<AffectedOrderRequestsGrp> Cardinality: 0-500, Record counter: NoAffectedOrderRequests						
28783	>AffectedOrderRequestID	Y	4	0	unsigned int	ETI message sequence number affected by the transaction.
39040	>Pad4	U	4	4	Fixed String	not used

6.23 Extended Order Information

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)
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. Value: 4 — Session Data Value: 5 — Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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 quantitiy for iceberg orders.
1085	DisplayLowQty	N	8	168	Qty	Minimum Display quantity - used by reserve orders with random refill.
1086	DisplayHighQty	N	8	176	Qty	Maximum display quantity - used by reserve orders with random refill.
110	MinQty	N	8	184	Qty	Minimal Quantity that has to be executed in MidPoint matching.
99	StopPx	N	8	192	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
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
25263	BrokerInternalization-ID	N	4	224	unsigned int	Identifier for Auction Volume Discovery Broker Internalization
1300	MarketSegmentID	Y	4	228	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25108	OrderIDSfx	Y	4	232	unsigned int	System order version number.
432	ExpireDate	N	4	236	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	240	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	N	4	244	unsigned int	Business Unit ID.
20055	PartyIDSessionID	N	4	248	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	N	4	252	unsigned int	Owning User ID.
20036	PartyIDEntering-Trader	N	4	256	unsigned int	Entering User ID.
378	ExecRestatement-Reason	Y	2	260	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	262	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
39	OrdStatus	Y	1	263	char	Conveys the current status of an order. Value: 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	264	char	The reason why this message was generated. Value: 0 New; 4 Cancelled; 5 Replaced; 9 Suspended; D Restated; L Triggered; F Trade; A Pending New; E Pending Replace
1796	OrderEventType	N	1	265	unsigned int	Type of an order event. Value: 100 Final order status after locked stock - Pending requests discarded
574	MatchType	N	1	266	unsigned int	The point in the matching process at which this trade was matched. Value: 4 Auto-match incoming order; 5 Cross Auction; 7 Call Auction; 11 Auto match resting order; 14 Continuous Aution; 12 Auto match at midpoint; 16 Broker Internalized Auction Volume Discovery; 17 Auction Volume Discovery
54	Side	Y	1	267	unsigned int	Side of the order. Value: 1 Buy; 2 Sell

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>268</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>269</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>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><tr><td>10</td><td>Retail Customer (Agency)</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
<tr><td>30388</td><td>MidPointType</td><td>N</td><td>1</td><td>270</td><td>unsigned int</td><td>Midpoint order type.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Midpoint order</td></tr><tr><td>2</td><td>Midpoint sweep order</td></tr><tr><td>3</td><td>Midpoint order - Book Only</td></tr><tr><td>4</td><td>Midpoint order - Counterparty Resting Time Restriction</td></tr><tr><td>5</td><td>Midpoint order - Book Only and Counterparty Resting Time Restriction</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>271</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Day (GFD)</td></tr><tr><td>1</td><td>Good Till Cancelled (GTC) - Standard Orders only</td></tr><tr><td>3</td><td>Immediate or Cancel (IOC)</td></tr><tr><td>4</td><td>Fill Or Kill (FOK)</td></tr><tr><td>6</td><td>Good Till Date (GTD) - Standard Orders only</td></tr></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>272</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Persistent Order (FIX value 'H')</td></tr><tr><td>2</td><td>Non-persistent Order (FIX value 'Q')</td></tr><tr><td>5</td><td>Persistent and Book or Cancel order (FIX value 'H 6')</td></tr><tr><td>6</td><td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td></tr></table></td></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>1</td><td>273</td><td>unsigned int</td><td>Marks a certain order to be included in a defined auction.<table><tr><td>Value</td><td>Description</td></tr><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><tr><td>106</td><td>Main Trading Hours</td></tr><tr><td>107</td><td>Auction Volume Discovery Opening Auction</td></tr><tr><td>108</td><td>Auction Volume Discovery Intraday Auction</td></tr><tr><td>109</td><td>Auction Volume Discovery Closing Auction</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	N	1	274	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 = No Recovery Required; 1 = Recovery Required
22007	PartyEnteringFirm	N	5	275	Fixed String	The entering business unit Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	280	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22001	PartyExecutingFirm	Y	5	286	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	291	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
25007	FreeText1	N	12	297	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	309	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	321	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	FIXClOrdID	N	20	337	Fixed String	User defined client order ID Valid characters: \x20-\x7E
1362	NoFills	Y	1	357	Counter	Specifies the number of partial fills included in this Execution Report.
28790	NoOrderEvents	Y	1	358	Counter	Number of order events

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1823	Triggered	Y	1	359	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
2523	CrossedIndicator	Y	1	360	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)
30625	TradeAtCloseOptIn	N	1	361	unsigned int	Eligibility of an order to participate in trade-at-close phase. Value: 0 = No; 1 = Yes
25245	BBOSetting	N	1	362	unsigned int	Indicator for BBO setting. Value: 1 = Yes
39050	Pad5	U	5	363	Fixed String	not used
<FillsGrp> Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	368	PriceType	Price of Fill.
1365	>FillQty	N	8	376	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	384	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	388	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	392	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 Added Liquidity; 2 Removed Liquidity; 4 Auction; 5 Triggered Stop Order; 6 Triggered OCO Order; 7 Triggered Market Order; 100 Added Liquidity Midpoint; 101 Removed Liquidity Midpoint
39070	>Pad7	U	7	393	Fixed String	not used
<OrderEventGrp> Cardinality: 0-100, Record counter: NoOrderEvents						
1799	>OrderEventPx	N	8	0	PriceType	Price level for the order event.
1800	>OrderEventQty	Y	8	8	Qty	Quantity for the order event.
30060	>OrderEventMatchID	N	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. Value: 100 SMP event
39030	>Pad3	U	3	21	Fixed String	not used

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

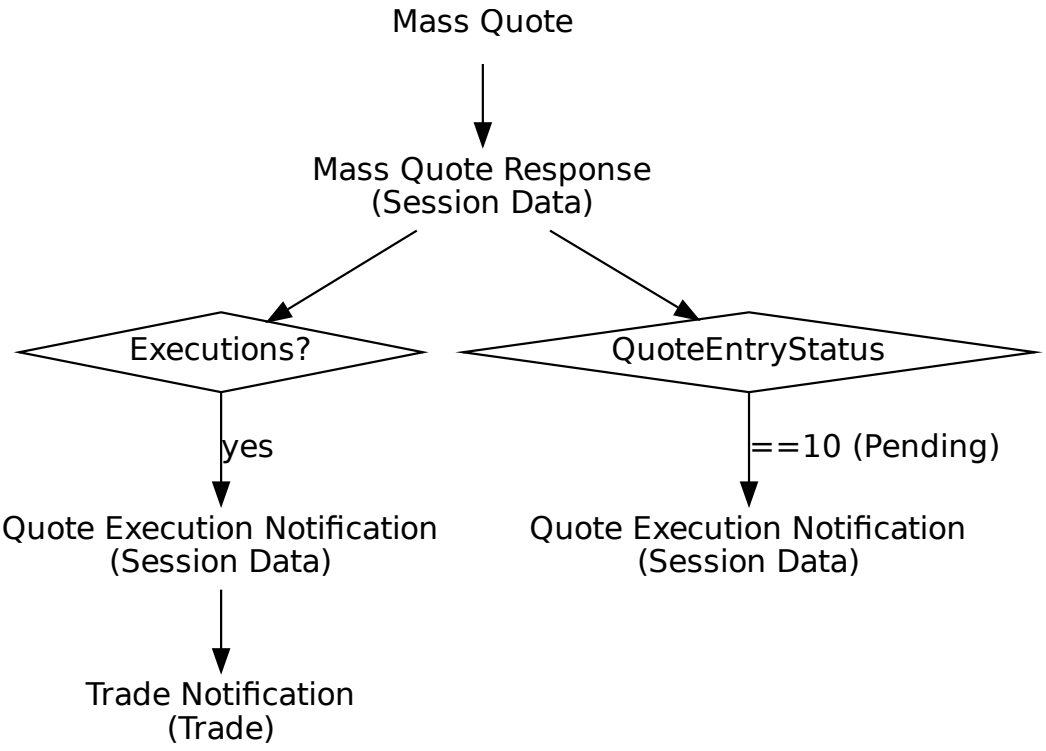
Valid Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted
122	Instrument State Change
138	Pending New
139	Pending modify
141	Pending new order processed (end of FREEZE state)
142	Pending modified 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
205	Midpoint Sweep order changed to regular order
231	Invalid SMP Instruction ID

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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10405 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule.
31625	CrossMatchInstruction	N	1	58	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange Value: 1 – Cancel incoming order; 2 – Cancel resting order; 3 – Reduce/Cancel both incoming and resting order
28710	PriceValidityCheck-Type	Y	1	59	unsigned int	Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). Value: 0 – None; 2 – Mandatory

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>60</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>61</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>28723</td><td>QuoteSizeType</td><td>Y</td><td>1</td><td>62</td><td>unsigned int</td><td>Identifies the quoting model.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Total Size (Quote Modification)</td></tr><tr><td>2</td><td>Open Size(Quote Entry)</td></tr></table></td></tr>
<tr><td>537</td><td>QuoteType</td><td>Y</td><td>1</td><td>63</td><td>unsigned int</td><td>Quote Type<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only)</td></tr><tr><td>1</td><td>Tradeable</td></tr><tr><td>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></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	64	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: 3 – Issuer/Liquidity Provider; 6 – Market Maker; 11 – Retail Market Maker
23002	OrderAttribute-LiquidityProvision	Y	1	65	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
295	NoQuoteEntries	Y	1	66	Counter	The number of quote entries for a Mass Quote.
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	67	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	68	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
39030	Pad3	U	3	69	Fixed String	not used
<QuoteEntryGrp> Cardinality: 0 - 100, Record counter: NoQuoteEntries						
48	>SecurityID	Y	8	72	signed int	Instrument identifier.
132	>BidPx	N	8	80	PriceType	Bid price/rate.
134	>BidSize	N	8	88	Qty	Quantity of bid.
133	>OfferPx	N	8	96	PriceType	Offer price/rate.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
135	>OfferSize	N	8	104	Qty	Quantity of offer.

7.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
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
<QuoteEntryAckGrp> Cardinality: 0-200, Record counter: NoQuoteSideEntries						
48	>SecurityID	Y	8	80	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28788	>CxlSize	N	8	88	Qty	Cancelled quantity
368	>QuoteEntryReject-Reason	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. 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. 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

7.3 Request For Quote Notification

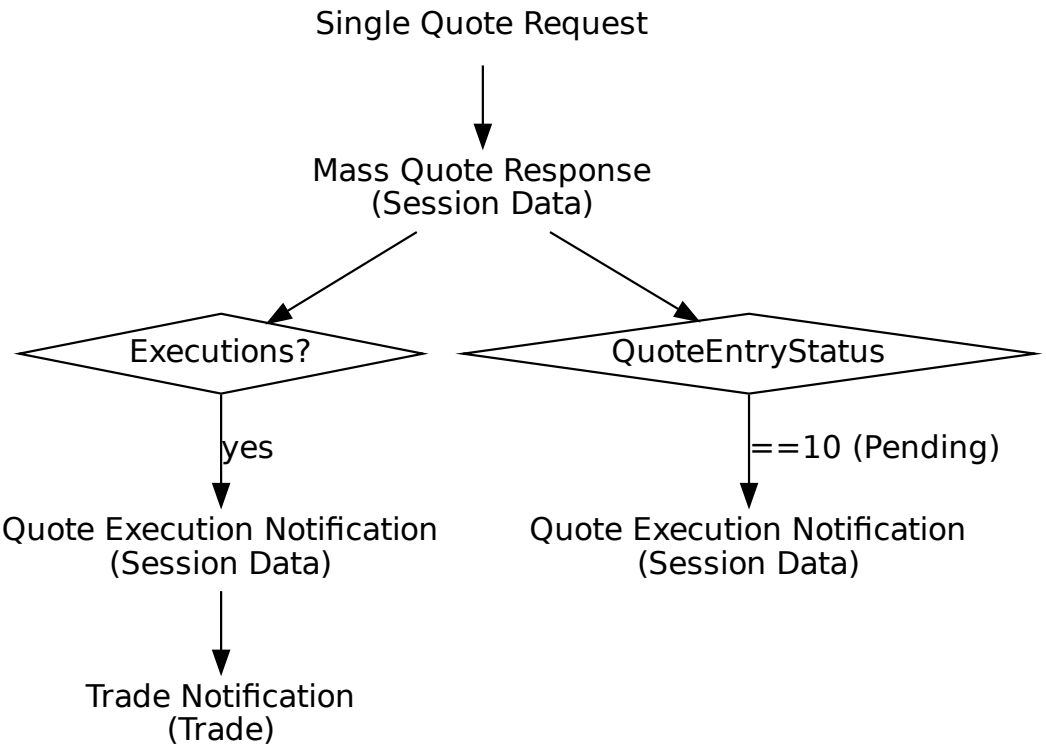
Request For Quote Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10415 (QuoteRequest, MsgType = R)
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	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. Value: Description 4: Session Data 11: Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. 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. 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.

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. Value: 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

7.4 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10418 (Quote, MsgType = S)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						

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	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	48	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
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.
31625	CrossMatchInstruction	N	1	104	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatch-Instruction is not set the default value is defined by the exchange Value: 1 – Cancel incoming order 2 – Cancel resting order 3 – Reduce/Cancel both incoming and resting order

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheck-Type	Y	1	105	unsigned int	Indicator how price validity check should be performed by the exchange(see the ETI Manual, chapter Price Reasonability Check). Value: 0 = None; 2 = Mandatory
25126	ValueCheckTypeValue	Y	1	106	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	Y	1	107	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
28723	QuoteSizeType	Y	1	108	unsigned int	Identifies the quoting model. Value: 1 = Total Size (Quote Modification); 2 = Open Size(Quote Entry)
537	QuoteType	Y	1	109	unsigned int	Quote Type Value: 0 = Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only); 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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>110</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>Y</td><td>1</td><td>111</td><td>unsigned int</td><td>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>Y</td><td>1</td><td>112</td><td>unsigned int</td><td>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>113</td><td>unsigned int</td><td>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>12</td><td>114</td><td>Fixed String</td><td>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</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	126	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
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

7.5 Quote Execution Notification

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

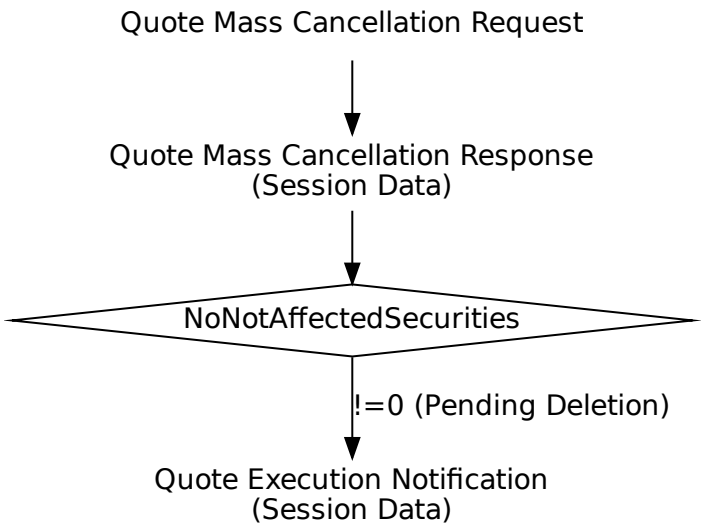
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)
39020	Pad2	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	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28706	NoQuoteEvents	Y	1	76	Counter	Number of QuoteEvent repeating group instances.
39030	Pad3	U	3	77	Fixed String	not used
<QuoteEventGrp> Cardinality: 1-100, Record counter: NoQuoteEvents						
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identifier.
28714	>QuoteEventMatchID	N	4	112	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
28539	>QuoteEventType	Y	1	120	unsigned int	Conveys the quote event type. Value: 3 = Removed Quote Side; 4 = Partially Filled; 5 = Filled; 6 = Quantity removed
28581	>QuoteEventSide	Y	1	121	unsigned int	Side of the quote. Value: 1 = Buy; 2 = Sell
28641	>QuoteEventLiquidityInd	N	1	122	unsigned int	Indicates whether the quote added or removed liquidity. Value: 1 = Added Liquidity; 2 = Removed Liquidity; 4 = Auction
25245	>BBOSetting	N	1	123	unsigned int	Indicator for BBO setting. Value: 1 = Yes

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28733</td><td>>QuoteEventReason</td><td>N</td><td>1</td><td>124</td><td>unsigned int</td><td>Additional information why quote side was removed.<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>23</td><td>Retail Liquidity Provider Quote deletion outside Continuous</td></tr></table></td></tr>
<tr><td>39030</td><td>>Pad3</td><td>U</td><td>3</td><td>125</td><td>Fixed String</td><td>not used</td></tr>
</table>

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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10408 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	32	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
20655	TargetPartyIDSession-ID	N	4	44	unsigned int	Session ID.
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	48	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	49	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10409 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffected-SecurityID	Y	8	72	signed int	Instrument ID whose quote mass cancellation is pending.

7.8 Quote Mass Cancellation Notification

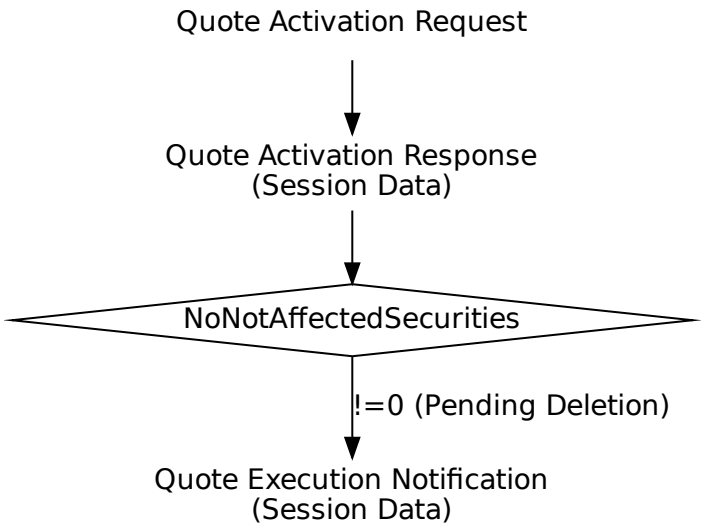
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (OrderMassActionReport, MsgType = BZ)
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	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
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. 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 117: Member has been disabled 120: Quote deletion outside quoting period 119: Automatic Quote Deletion
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID. Value: Description 1: Participant 2: Market Supervision
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	103	Fixed String	not used
<NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffected-SecurityID	Y	8	104	signed 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10403 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	32	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
20655	TargetPartyIDSession-ID	Y	4	44	unsigned int	Session ID.
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension; 3 = Suspend and delete Quotes
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	49	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25124	ExecutingTrader-Qualifier	Y	1	50	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10404 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.
39060	Pad6	U	6	66	Fixed String	not used
<NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffected-SecurityID	Y	8	72	signed 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)
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	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
20036	PartyIDEntering-Trader	N	4	76	unsigned int	Entering User ID.
28707	NoNotAffected-Securities	Y	2	80	Counter	Number of NotAffectedSecurities repeating group instances.
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
1373	MassActionType	Y	1	83	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension; 3 = Suspend and delete Quotes
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. Value: 0 = No special reason
39030	Pad3	U	3	85	Fixed String	not used
<NotAffectedSecuritiesGrp> Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffected-SecurityID	Y	8	88	signed int	Instrument ID whose quote mass cancellation or activation is pending.

8 Issuer Model

8.1 Issuer Specific Information

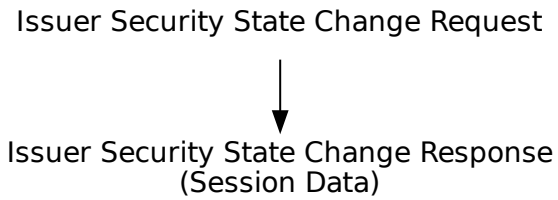
This message provides issuer related private market data.

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: 10316 (MarketDataSnapshotFullRefresh, MsgType = W)
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	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. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 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. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						

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	Time of the transaction which led to the message, e.g. state change, order entry, etc.
31	LastPx	N	8	80	PriceType	Potential auction price
25156	PotentialExecVolume	N	8	88	Qty	Potential executable volume/quantity, by which the LP can increase his quote to have full execution of all orders at a quote price.
32	LastQty	N	8	96	Qty	Potential executable quantity at the potential auction price
28893	ImbalanceQty	N	8	104	Qty	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	Surplus side Value: 7 = Imbalance Buy side; 8 = Imbalance Sell side
865	EventType	Y	1	121	unsigned int	Instrument event Value: 110 = Instrument state Auction; 113 = Instrument state Pre Call
39060	Pad6	U	6	122	Fixed String	not used

8.2 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10314 (SecurityStatusDefinitionRequest, MsgType = U27)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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 Value: 6 – Knocked-out Value: 7 – Knocked-out revoked Value: 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 SecurityStatus(965) Value: 0 = Revert Sold-out; 1 = Sold-out
39000	Pad1	U	1	47	Fixed String	not used
<SecurityStatusEventGrp> Cardinality: 0-2, Record counter: NoEvents						
867	>EventPx	N	8	48	PriceType	Redemption price - only applicable for EventType(865) = 26
866	>EventDate	N	4	56	LocalMktDate	Date of event.
865	>EventType	Y	1	60	unsigned int	Type of event. Value: 26 = Redemption; 100 = Delisting
39030	>Pad3	U	3	61	Fixed String	not used

8.3 Issuer Security State Change Response

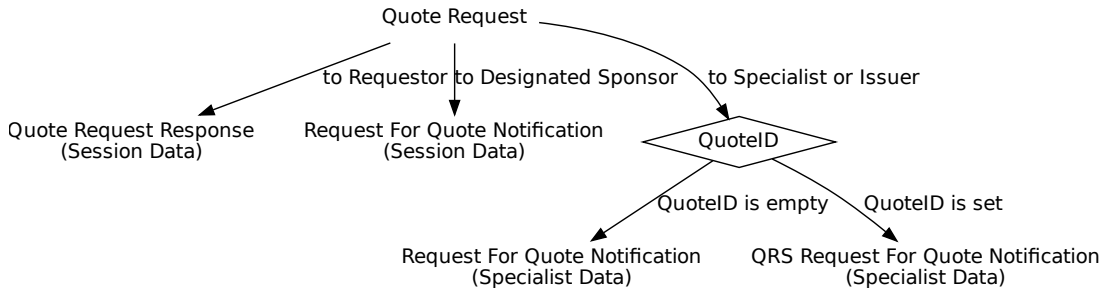
This message confirms a Issuer Security State Change.

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: 10315 (SecurityStatus, MsgType = f)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
28781	SecurityStatusReportID	Y	8	56	UTCTimestamp	Unique report ID for a Security Status Report.

9 Quote and Cross Request

9.1 Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10401 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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 or Issuer.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28761</td><td>RFQPublishIndicator</td><td>Y</td><td>1</td><td>52</td><td>unsigned int</td><td>Defines the distribution modes for a RequestForQuote Request.<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>7</td><td>Issuer(private)</td></tr></table></td></tr>
<tr><td>25139</td><td>RFQRequester-DisclosureInstruction</td><td>Y</td><td>1</td><td>53</td><td>unsigned int</td><td>Instruction to disclose the business unit name of the requester.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>1</td><td>54</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>39000</td><td>Pad1</td><td>U</td><td>1</td><td>55</td><td>Fixed String</td><td>not used</td></tr>
</table>

9.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10402 (RequestAcknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

9.3 QRS Request For Quote Notification

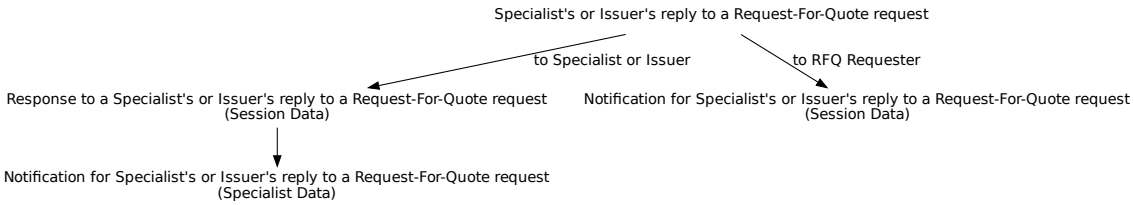
This notification is sent to the Specialist or Issuer when a member enters a QRS Request for Quote.

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: 10419 (QuoteRequest, MsgType = R)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
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	QuoteID	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. Value: 1 — Buy Value: 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

9.4 Specialist's or Issuer's reply to a Request-For-Quote request

This request is used by the Specialist or Issuer 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10422 (Quote, MsgType = S)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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

9.5 Response to a Specialist's or Issuer's reply to a Request-For-Quote request

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

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: 10423 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

9.6 Notification for Specialist's or Issuer's reply to a Request-For-Quote request

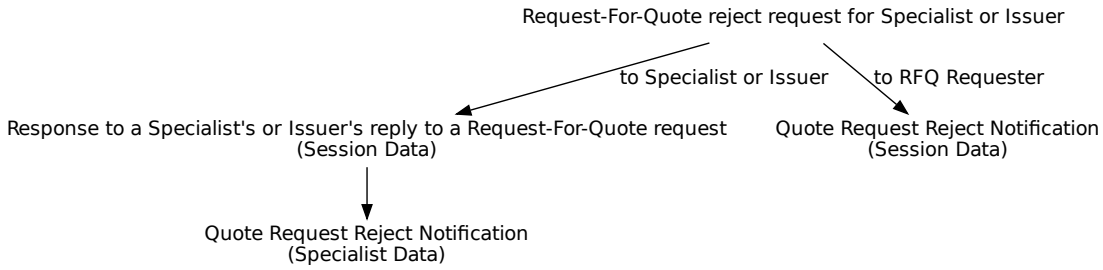
This notification is received by the Specialist or Issuer after replying to a member's Request for Quote.

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: 10424 (Quote, MsgType = S)
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	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. Value: 4 – Session Data Value: 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
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.
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

9.7 Request-For-Quote reject request for Specialist or Issuer

This request is used by the Specialist or Issuer 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10421 (QuoteRequestReject, MsgType = AG)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	QuoteRequestReject-Reason	Y	1	44	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

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

9.8 Quote Request Reject Notification

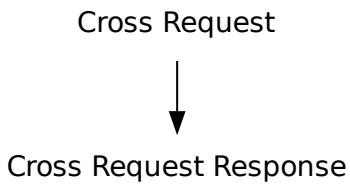
This notification is sent when either the Specialist or Issuer directly rejects the Request for Quote or the timeout is triggered in T7.

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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10420 (QuoteRequest, MsgType = R)
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	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 11 — Specialist Data Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	64	signed int	Instrument identifier.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
117	QuoteID	N	8	80	unsigned int	QRS workflow identifier
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
658	QuoteRequestReject-Reason	Y	1	92	unsigned int	Reason for a quote request reject. Value: 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

9.9 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (CrossRequest, MsgType = DS)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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

9.10 Cross Request Response

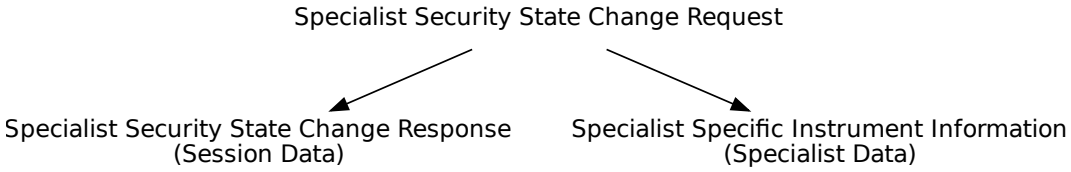
This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10119 (RequestAcknowledge, MsgType = U1)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.

10 Specialist Model

10.1 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10317 (SecurityStatusDefinitionRequest, MsgType = U27)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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. Value: Description 111: Instrument state Freeze 112: Cancel instrument state Freeze 116: Instrument state Suspend 117: Unsuspend Instrument
39030	Pad3	U	3	37	Fixed String	not used

10.2 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
<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: 10319 (SecurityStatus, MsgType = f)
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	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. Value: 11 — Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	64	signed int	Instrument identifier.
60	TransactTime	Y	8	72	UTCTimestamp	Transaction timestamp.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>80</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>865</td><td>EventType</td><td>Y</td><td>1</td><td>84</td><td>unsigned int</td><td>Instrument event<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>118</td><td>Knocked-out</td></tr><tr><td>119</td><td>Knocked-out revoked</td></tr><tr><td>120</td><td>Knocked-out and suspended</td></tr></table></td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>85</td><td>Fixed String</td><td>not used</td></tr>
</table>

10.3 Specialist Security State Change Response

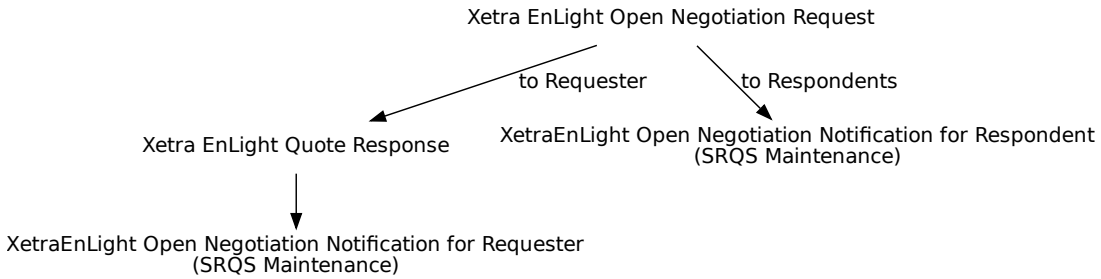
This synchronous response is the answer to the Specialist Security State Change Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10318 (SecurityStatus, MsgType = f)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
28781	SecurityStatusReportID	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 used to start a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10800 (QuoteRequest, MsgType = R)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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.
28794	AutoExecLimitPrice	N	8	64	PriceType	Auto Execution field: Auto execution limit price. Mandatory if AutoExecType(28792) = 4(LimitPrice).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20003	PartyIDClientID	N	8	72	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. Only applicable for Auto Execution.
20122	PartyIdInvestment-DecisionMaker	N	8	80	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. Only applicable for Auto Execution.
25123	ExecutingTrader	N	8	88	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. Only applicable for Auto Execution.
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
64	SettlDate	N	4	100	LocalMktDate	The date on which settlement is to be effected. If empty, system sets settlement date from settlement calendar.
28801	AutoExecExposure-Duration	N	4	104	unsigned int	Auto Execution field: Auto execution duration time in milliseconds.
28795	AutoExecReference-PriceOffset	N	4	108	signed int	Auto Execution field: Auto execution reference price offset in ticks. Mandatory if AutoExecType(28792) = 1(MidPointBBO) or 2(BestBid) or 3(BestAsk).
28793	AutoExecMinNoOf-Quotes	N	4	112	unsigned int	Auto Execution field: Auto execution minimum number of quotes.
1461	NoTargetPartyIDs	Y	1	116	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp-DisclosureInstruction	N	1	117	unsigned int	Instruction to show total number of Respondents in an EnLight event. Value: 0 = No; 1 = Yes
54	Side	N	1	118	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	N	1	119	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	N	1	120	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
1172	RespondentType	N	1	121	unsigned int	Specifies the type of respondents requested. Value: 2 = Respondents specified by requestor; 100 = Respondents specified by requestor and SmartRfQ processing; 101 = Respondents specified by SmartRfQ processing
25206	BidPxIsLocked	N	1	122	unsigned int	BidPx is locked. Only applicable for suspended negotiation. Value: 0 = No; 1 = Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25207	OfferPxIsLocked	N	1	123	unsigned int	OfferPx is locked. Only applicable for suspended negotiation. Value: 0 = No; 1 = Yes
25208	SideIsLocked	N	1	124	unsigned int	Side is locked. Only applicable for suspended negotiation. Value: 0 = No; 1 = Yes
1815	TradingCapacity	N	1	125	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Only applicable for Auto Execution. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal
28792	AutoExecType	N	1	126	unsigned int	Auto Execution field: Auto execution type. Value: 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	127	unsigned int	Instruction to show side. Only applicable for Auto Execution. Value: 0 = No; 1 = Yes

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>128</td><td>unsigned int</td><td>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>N</td><td>1</td><td>129</td><td>unsigned int</td><td>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>21222</td><td>PartyIdInvestment-DecisionMaker-Qualifier</td><td>N</td><td>1</td><td>130</td><td>unsigned int</td><td>MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>131</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
276	QuoteCondition	Y	1	132	char	Status of the quote. Value: A = Active; z = Suspended
22001	PartyExecutingFirm	Y	5	133	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	138	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
25172	FreeText5	N	132	144	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
131	QuoteReqID	N	20	276	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	296	Fixed String	First free-format text field for trader specific or customer-related comments. Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	308	Fixed String	Second free-format text field for trader specific or customer-related comments. Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	320	Fixed String	Fourth free-format text field for trader specific or customer-related comments. Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
<XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs						
20612	>TargetParty-IDExecutingTrader	U	4	336	unsigned int	not used
22601	>TargetParty-ExecutingFirm	N	5	340	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-ExecutingTrader	N	6	345	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39000	>Pad1	U	1	351	Fixed String	not used

11.2 XetraEnLight Deal Status Notification

This message informs about the status change of a XetraEnLight Deal.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10825 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 – SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
28758	NegotiationID	Y	4	52	unsigned int	ID of a SRQS negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1003	TradeID	Y	4	56	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1011	MessageEventSource	Y	1	60	char	Receiver of a message. Value: R – Broadcast to requestor; Q – Broadcast to quote submitter; A – Broadcast to approver
939	TrdRptStatus	Y	1	61	unsigned int	Trade Report status Value: 0 – Accepted; 2 – Cancelled
39020	Pad2	U	2	62	Fixed String	not used

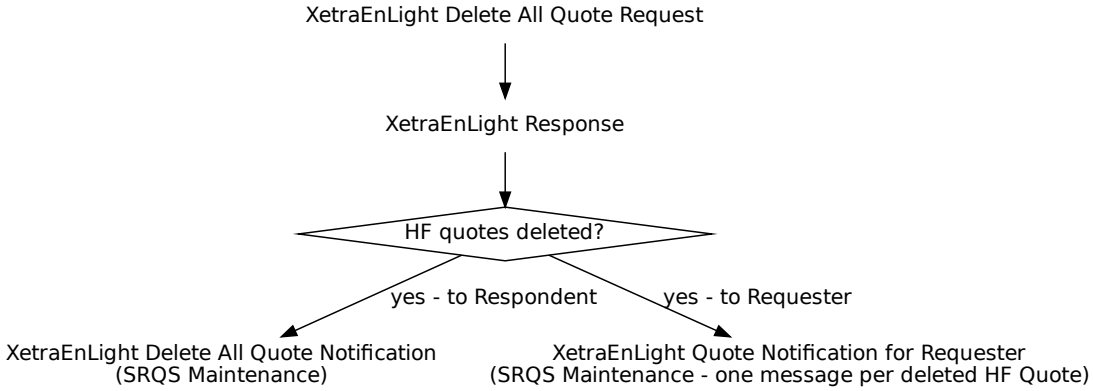
11.3 XetraEnLight Delete All Quote Notification

This message informs about the mass deletion of XetraEnLight HF quotes.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10824 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	U	8	16	unsigned int	not used
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
20655	TargetPartyIDSessionID	Y	4	40	unsigned int	Session ID.
39040	Pad4	U	4	44	Fixed String	not used

11.4 XetraEnLight Delete All Quote Request

This message is used to delete all XetraEnLight HF quotes. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10821 (QuoteCancel, MsgType = Z)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
20655	TargetPartyIDSessionID	Y	4	24	unsigned int	Session ID.
39040	Pad4	U	4	28	Fixed String	not used

11.5 Xetra EnLight Quote Response

This message confirms a XetraEnLight Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10803 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
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

11.6 XetraEnLight Quote Snapshot Notification

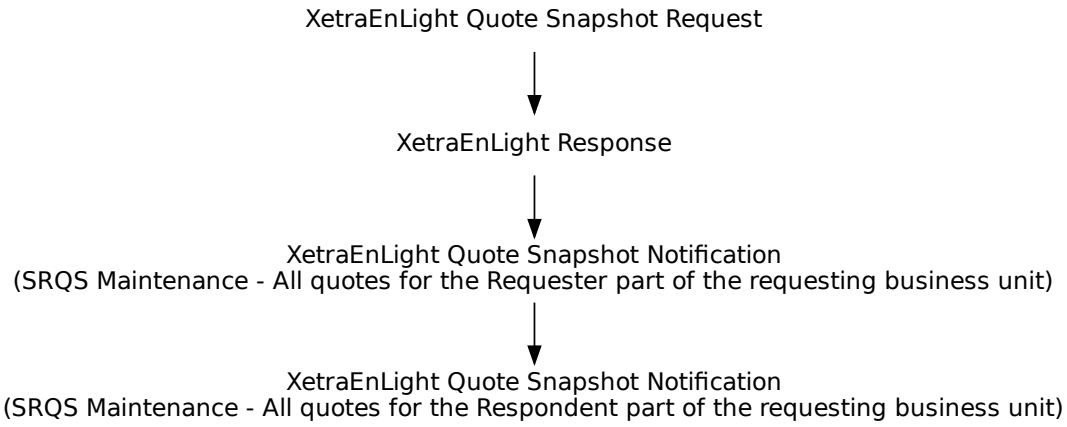
This message informs about XetraEnLight quote book information.

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: 10823 (MassQuote, MsgType = i)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	U	8	16	unsigned int	not used
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 – SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message; 1 – Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
295	NoQuoteEntries	N	1	40	Counter	The number of quote entries for a Mass Quote.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1011	MessageEventSource	Y	1	41	char	Receiver of a message. Value: R = Broadcast to requestor; Q = Broadcast to quote submitter
39060	Pad6	U	6	42	Fixed String	not used
<SRQSQuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries						
60	>TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.
126	>ExpireTime	N	8	56	UTCTimestamp	Time an entity expires.
117	>QuoteID	N	8	64	unsigned int	System defined unique quote identifier
1751	>SecondaryQuoteID	U	8	72	unsigned int	not used
132	>BidPx	N	8	80	PriceType	Bid price/rate.
134	>BidSize	N	8	88	Qty	Quantity of bid.
133	>OfferPx	N	8	96	PriceType	Offer price/rate.
135	>OfferSize	N	8	104	Qty	Quantity of offer.
20012	>PartyIDExecuting-Trader	N	4	112	unsigned int	Anonymous SmartRFQ user ID
28758	>NegotiationID	Y	4	116	unsigned int	ID of a SRQS negotiation.
28787	>QuotingStatus	U	1	120	unsigned int	not used
25234	>QuotingFrequency	Y	1	121	unsigned int	Indicates quote notification frequency Value: 0 = HF Quotes; 1 = LF Quotes
28762	>FirmNegotiationID	N	20	122	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E
22001	>PartyExecutingFirm	N	5	142	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	N	6	147	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	>PartyEnteringTrader	N	6	153	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	159	Fixed String	not used

11.7 XetraEnLight Quote Snapshot Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10820 (QuoteRequest, MsgType = R)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.

11.8 XetraEnLight Response

This message confirms a XetraEnLight Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10822 (MassQuoteAcknowledgement, MsgType = b)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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

11.9 XetraEnLight Open Negotiation Notification for Requester

This message informs the requester about a new XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10810 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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.

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.
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 field: Auto execution expiry time.
28794	AutoExecLimitPrice	N	8	112	PriceType	Auto Execution field: Auto execution limit price. Mandatory if AutoExecType(28792) = 4(LimitPrice).
20003	PartyIDClientID	N	8	120	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	128	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	136	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28795	AutoExecReference-PriceOffset	N	4	160	signed int	Auto Execution field: Auto execution reference price offset in ticks. Mandatory if AutoExecType(28792) = 1(MidPointBBO) or 2(BestBid) or 3(BestAsk).
28793	AutoExecMinNoOf-Quotes	N	4	164	unsigned int	Auto Execution field: Auto execution minimum number of quotes.
1461	NoTargetPartyIDs	Y	1	168	Counter	Number of TargetParties records.
54	Side	N	1	169	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
537	QuoteType	N	1	170	unsigned int	Quote Type Value: 0 = Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only); 1 = Tradeable
25145	NumberOfResp-DisclosureInstruction	Y	1	171	unsigned int	Instruction to show total number of Respondents in an EnLight event. Value: 0 = No; 1 = Yes
1172	RespondentType	Y	1	172	unsigned int	Specifies the type of respondents requested. Value: 2 = Respondents specified by requestor; 100 = Respondents specified by requestor and SmartRfQ processing; 101 = Respondents specified by SmartRfQ processing
25206	BidPxIsLocked	N	1	173	unsigned int	BidPx is locked. Value: 0 = No; 1 = Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25207	OfferPxIsLocked	N	1	174	unsigned int	OfferPx is locked. Value: 0 = No; 1 = Yes
25208	SideIsLocked	N	1	175	unsigned int	Side is locked. Value: 0 = No; 1 = Yes
1815	TradingCapacity	N	1	176	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal
25126	ValueCheckTypeValue	N	1	177	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	N	1	178	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
28792	AutoExecType	N	1	179	unsigned int	Auto Execution field: Auto execution type. Value: 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	180	unsigned int	Instruction to show side, only for automatic execution. Value: 0 = No; 1 = Yes
23002	OrderAttribute-LiquidityProvision	N	1	181	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision
25124	ExecutingTrader-Qualifier	N	1	182	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	183	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1724	OrderOrigination	N	1	184	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 = Order received from a direct access customer; 105 = Order received from a sponsored access customer

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
276	QuoteCondition	Y	1	185	char	Status of the quote. Value: A = Active; z = Suspended
22001	PartyExecutingFirm	Y	5	186	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	191	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	197	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	203	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E
25007	FreeText1	N	12	223	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	235	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
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
25172	FreeText5	N	132	263	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39050	Pad5	U	5	395	Fixed String	not used
<XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs						
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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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

11.10 XetraEnLight Open Negotiation Notification for Respondent

This message informs a respondent about a new XetraEnlight negotiation.

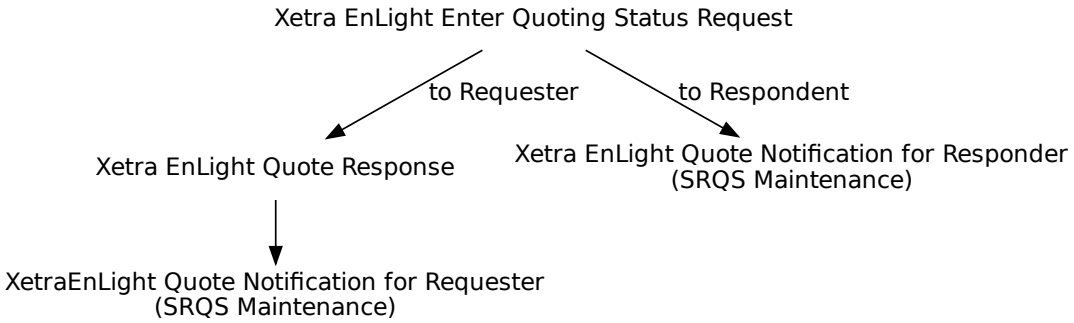
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10811 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
132	BidPx	N	8	64	PriceType	Bid price/rate.
133	OfferPx	N	8	72	PriceType	Offer price/rate.
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.
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. Value: 1 = Buy; 2 = Sell
537	QuoteType	N	1	113	unsigned int	Quote Type Value: 0 = Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only); 1 = Tradeable
1172	RespondentType	Y	1	114	unsigned int	Specifies the type of respondents requested. Value: 2 = Respondents specified by requestor; 101 = Respondents specified by SmartRfQ processing
276	QuoteCondition	Y	1	115	char	Status of the quote. Value: A = Active
22001	PartyExecutingFirm	N	5	116	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	121	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	127	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22601	TargetPartyExecuting-Firm	Y	5	133	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	Y	6	138	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	144	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E
25172	FreeText5	N	132	164	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E

11.11 Xetra EnLight Enter Quoting Status Request

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

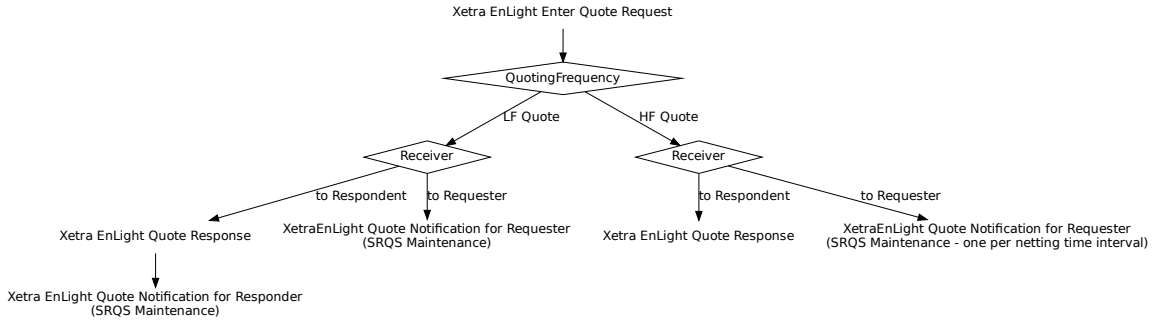


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10817 (MassQuoteAcknowledgement, MsgType = b)
25028	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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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 Value: 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

11.12 Xetra EnLight Enter Quote Request

This message is used to enter a XetraEnlight quote for a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10802 (QuoteRequest, MsgType = R)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.

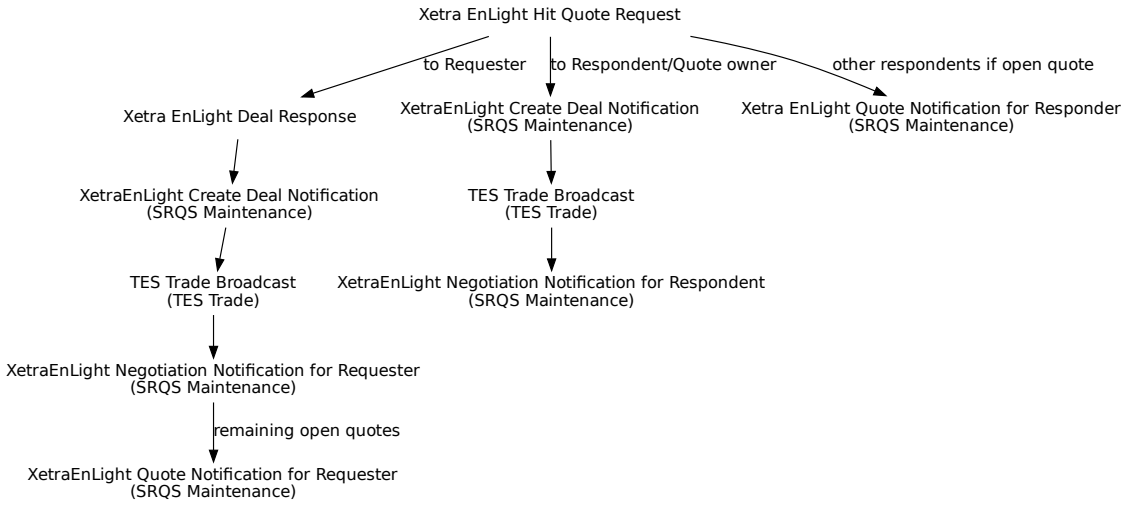
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20122</td><td>PartyIdInvestment-DecisionMaker</td><td>N</td><td>8</td><td>64</td><td>unsigned int</td><td>MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.</td></tr>
<tr><td>25123</td><td>ExecutingTrader</td><td>N</td><td>8</td><td>72</td><td>unsigned int</td><td>MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.</td></tr>
<tr><td>62</td><td>ValidUntilTime</td><td>N</td><td>8</td><td>80</td><td>UTCTimestamp</td><td>Time until an entity is valid.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>Y</td><td>4</td><td>88</td><td>signed int</td><td>Product identifier.</td></tr>
<tr><td>28758</td><td>NegotiationID</td><td>Y</td><td>4</td><td>92</td><td>unsigned int</td><td>ID of a SRQS negotiation.</td></tr>
<tr><td>25127</td><td>ValueCheckType-Quantity</td><td>Y</td><td>1</td><td>96</td><td>unsigned int</td><td>Indicator for checking the order/quote quantity by the exchange.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>25126</td><td>ValueCheckTypeValue</td><td>Y</td><td>1</td><td>97</td><td>unsigned int</td><td>Indicator for checking the maximum order/quote value by the exchange.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Do not check</td></tr><tr><td>1</td><td>Check</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>98</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	Y	1	99	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision
25124	ExecutingTrader-Qualifier	Y	1	100	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	101	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
25234	QuotingFrequency	Y	1	102	unsigned int	Indicates quote notification frequency Value: 0 = HF Quotes; 1 = LF Quotes
22001	PartyExecutingFirm	Y	5	103	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	108	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	126	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
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

11.13 Xetra EnLight Hit Quote Request

This message is used to hit a XetraEnlight quote in a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10804 (QuoteResponse, MsgType = AJ)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28758	NegotiationID	Y	4	76	unsigned int	ID of a SRQS negotiation.
54	Side	Y	1	80	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25127	ValueCheckType-Quantity	Y	1	81	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 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. Value: 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. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal
23002	OrderAttribute-LiquidityProvision	Y	1	84	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
25124	ExecutingTrader-Qualifier	Y	1	85	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1002	AllocMethod	Y	1	86	unsigned int	Identifier for the trade quantity allocation method Value: 1 – Automatic (Random); 3 – Manual

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	87	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1724	OrderOrigination	N	1	88	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 = Order received from a direct access customer; 105 = Order received from a sponsored access customer
22001	PartyExecutingFirm	N	5	89	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	94	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
1041	FirmTradeID	N	20	100	Fixed String	User defined deal ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	120	Fixed String	First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	132	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	144	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

11.14 Xetra EnLight Quote Notification for Responder

This message informs about a quote in a XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10807 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	U	8	16	unsigned int	not used
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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.
134	BidSize	N	8	72	Qty	Quantity of bid.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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. Value: 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 Value: 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. Value: 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. Value: 5 – Expired

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25234	QuotingFrequency	N	1	112	unsigned int	Indicates quote notification frequency Value: 0 = HF Quotes; 1 = LF Quotes
22001	PartyExecutingFirm	Y	5	113	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	118	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	124	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
131	QuoteReqID	N	20	130	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
25007	FreeText1	N	12	150	Fixed String	First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	162	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	174	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
39020	Pad2	U	2	190	Fixed String	not used

11.15 XetraEnLight Quote Notification for Requester

This message informs the requester about quotes in a XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10816 (Quote, MsgType = S)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	U	8	16	unsigned int	not used
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	N	8	40	UTCTimestamp	Transaction timestamp.
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
131	QuoteReqID	N	20	56	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E
295	NoQuoteEntries	Y	1	76	Counter	The number of quote entries for a Mass Quote.
39030	Pad3	U	3	77	Fixed String	not used
<SRQSQuoteEntryGrp> Cardinality: 0-100, Record counter: NoQuoteEntries						
60	>TransactTime	N	8	80	UTCTimestamp	Transaction timestamp.
126	>ExpireTime	U	8	88	UTCTimestamp	not used
117	>QuoteID	N	8	96	unsigned int	System defined unique quote identifier
1751	>SecondaryQuoteID	N	8	104	unsigned int	Identifier of the replaced quote.
132	>BidPx	N	8	112	PriceType	Bid price/rate.
134	>BidSize	N	8	120	Qty	Quantity of bid.
133	>OfferPx	N	8	128	PriceType	Offer price/rate.
135	>OfferSize	N	8	136	Qty	Quantity of offer.
20012	>PartyIDExecuting-Trader	N	4	144	unsigned int	Anonymous SmartRFQ user ID
28758	>NegotiationID	U	4	148	unsigned int	not used
28787	>QuotingStatus	Y	1	152	unsigned int	Quoting status for the executing party Value: Description 1: Open/Active 2: Open/Working 3: Closed/Inactive 4: Open/Not Responded 5: Pre-funding amount not sufficient.
25234	>QuotingFrequency	N	1	153	unsigned int	Indicates quote notification frequency Value: Description 0: HF Quotes 1: LF Quotes
28762	>FirmNegotiationID	U	20	154	Fixed String	not used
22001	>PartyExecutingFirm	N	5	174	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	N	6	179	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	>PartyEnteringTrader	N	6	185	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	191	Fixed String	not used

11.16 Xetra EnLight Deal Response

This message confirms a XetraEnLight Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10805 (QuoteAck, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
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

11.17 XetraEnLight Create Deal Notification

This message informs about a new deal in a XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10808 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
117	QuoteID	Y	8	64	unsigned int	System defined unique quote identifier
48	SecurityID	Y	8	72	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	80	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	96	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
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.

Value	Description
1	Customer (Agency)
5	Principal (Proprietary)
6	Market Maker
9	Riskless Principal

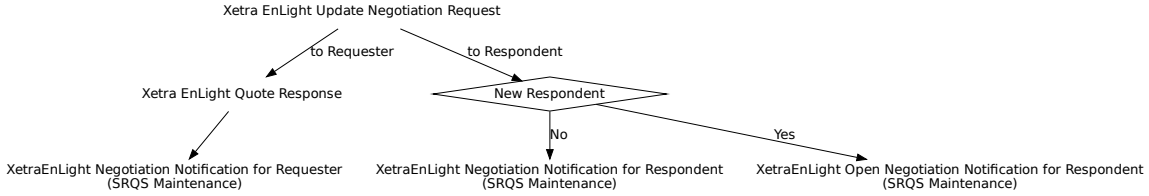
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
939	TrdRptStatus	Y	1	117	unsigned int	Trade Report status Value: 0 = Accepted; 4 = Pending new
1011	MessageEventSource	Y	1	118	char	Receiver of a message. Value: R = Broadcast to requestor; Q = Broadcast to quote submitter
54	Side	Y	1	119	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1002	AllocMethod	Y	1	120	unsigned int	Identifier for the trade quantity allocation method Value: 1 = Automatic (Random); 3 = Manual
28792	AutoExecType	N	1	121	unsigned int	Auto Execution field: Auto execution type. Value: 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	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 = Liquidity provision; 0 = No liquidity provision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	Y	1	124	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	125	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 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 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
<OrderBookItemGrp> Cardinality: 0-26, Record counter: NoOrderBookItems						
25132	>BestBidPx	N	8	240	PriceType	On-book trading best bid price.
25134	>BestBidSize	N	8	248	Qty	On-book trading best bid quantity.
25133	>BestOfferPx	N	8	256	PriceType	On-book trading best offer price.
25135	>BestOfferSize	N	8	264	Qty	On-book trading best ask quantity.
1024	>MDBookType	Y	1	272	unsigned int	Type of market data Value: 1 – Top of book Value: 2 – Price depth (aggregated)
1173	>MDSubBookType	N	1	273	unsigned int	Sub-type/qualifier of market data Value: 2 – Volume Weighted Average
39060	>Pad6	U	6	274	Fixed String	not used

11.18 Xetra EnLight Update Negotiation Request

This message is used to modify parameters of a XetraEnLight negotiation. This message is sent to the service "Selective Request for Quote Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10801 (QuoteRequest, MsgType = R)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty. Only applicable for Auto Execution.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision. Only applicable for Auto Execution.
25123	ExecutingTrader	N	8	64	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. Only applicable for Auto Execution.
28794	AutoExecLimitPrice	N	8	72	PriceType	Auto Execution field: Auto execution limit price. Mandatory if AutoExecType(28792) = 4(LimitPrice).
28795	AutoExecReference-PriceOffset	N	4	80	signed int	Auto Execution field: Auto execution reference price offset in ticks. Mandatory if AutoExecType(28792) = 1(MidPointBBO) or 2(BestBid) or 3(BestAsk). Only applicable for activating a suspended negotiation.
1300	MarketSegmentID	Y	4	84	signed int	Product identifier.
28758	NegotiationID	Y	4	88	unsigned int	ID of a SRQS negotiation.
64	SettlDate	N	4	92	LocalMktDate	The date on which settlement is to be effected. If empty, system sets settlement date from settlement calendar.
28801	AutoExecExposure-Duration	N	4	96	unsigned int	Auto Execution field: Auto execution duration time in milliseconds. Only applicable for activating a suspended negotiation.
28793	AutoExecMinNoOf-Quotes	N	4	100	unsigned int	Auto Execution field: Auto execution minimum number of quotes. Only applicable for activating a suspended negotiation.
1461	NoTargetPartyIDs	Y	1	104	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25145	NumberOfResp-DisclosureInstruction	Y	1	105	unsigned int	Instruction to show total number of Respondents in an EnLight event. Value: 0 = No; 1 = Yes
54	Side	N	1	106	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	N	1	107	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	N	1	108	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check
1172	RespondentType	N	1	109	unsigned int	Specifies the type of respondents requested. Only applicable for activating a suspended negotiation. Value: 2 = Respondents specified by requestor; 100 = Respondents specified by requestor and SmartRfQ processing; 101 = Respondents specified by SmartRfQ processing

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>N</td><td>1</td><td>110</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>28792</td><td>AutoExecType</td><td>N</td><td>1</td><td>111</td><td>unsigned int</td><td>Auto Execution field: Auto execution type. Only applicable for activating a suspended negotiation.<table><tr><td>Value</td><td>Description</td></tr><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></table></td></tr>
<tr><td>25130</td><td>SideDisclosure-Instruction</td><td>N</td><td>1</td><td>112</td><td>unsigned int</td><td>Instruction to show side. Only applicable for activating a suspended negotiation.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>113</td><td>unsigned int</td><td>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Only applicable for Auto Execution.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	114	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Only applicable for Auto Execution. Value: 22 = Algo; 24 = Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	115	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Only applicable for Auto Execution. Value: 22 = Algo; 24 = Human/Natural person
1724	OrderOrigination	N	1	116	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Only applicable for Auto Execution. Value: 5 = Order received from a direct access customer; 105 = Order received from a sponsored access customer
276	QuoteCondition	Y	1	117	char	Status of the quote. Value: A = Active; B = Closed
22001	PartyExecutingFirm	Y	5	118	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	123	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	129	Fixed String	First free-format text field for trader specific or customer-related comments Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	FreeText2	N	12	141	Fixed String	Second free-format text field for trader specific or customer-related comments Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	153	Fixed String	Fourth free-format text field for trader specific or customer-related comments Only applicable for Auto Execution. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25172	FreeText5	N	132	169	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39030	Pad3	U	3	301	Fixed String	not used
<XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs						
20612	>TargetParty-IDExecutingTrader	N	4	304	unsigned int	Anonymous SmartRFQ user ID
22601	>TargetParty-ExecutingFirm	N	5	308	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	>TargetParty-ExecutingTrader	N	6	313	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
39000	>Pad1	U	1	319	Fixed String	not used

11.19 XetraEnLight Negotiation Notification for Requester

This message informs a requester about a modified XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10812 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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 field: Auto execution limit price. Mandatory if AutoExecType(28792) = 4(LimitPrice).
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.
28797	AutoExecExpiryTime	N	8	120	UTCTimestamp	Auto Execution field: Auto execution expiry time.
20003	PartyIDClientID	N	8	128	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	136	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	144	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28795	AutoExecReference-PriceOffset	N	4	164	signed int	Auto Execution field: Auto execution reference price offset in ticks. Mandatory if AutoExecType(28792) = 1(MidPointBBO) or 2(BestBid) or 3(BestAsk).
28793	AutoExecMinNoOf-Quotes	N	4	168	unsigned int	Auto Execution field: Auto execution minimum number of quotes.
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 an EnLight event. Value: Description 0: No 1: Yes
54	Side	N	1	174	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
537	QuoteType	N	1	175	unsigned int	Quote Type Value: Description 0: Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only) 1: Tradeable
1172	RespondentType	N	1	176	unsigned int	Specifies the type of respondents requested. Value: Description 2: Respondents specified by requestor 100: Respondents specified by requestor and SmartRfQ processing 101: Respondents specified by SmartRfQ processing

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	N	1	177	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal
25126	ValueCheckTypeValue	N	1	178	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 – Do not check; 1 – Check
25127	ValueCheckType-Quantity	N	1	179	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 – Do not check; 1 – Check
28792	AutoExecType	N	1	180	unsigned int	Auto Execution field: Auto execution type. Value: 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	181	unsigned int	Instruction to show side, only for automatic execution. Value: 0 – No; 1 – Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	N	1	182	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision; 0 – No liquidity provision
25124	ExecutingTrader-Qualifier	N	1	183	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	184	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1724	OrderOrigination	N	1	185	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer; 105 – Order received from a sponsored access customer
276	QuoteCondition	Y	1	186	char	Status of the quote. Value: A – Active; B – Closed
22001	PartyExecutingFirm	Y	5	187	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	192	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	Y	6	198	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	204	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E
25007	FreeText1	N	12	224	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	236	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	248	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	264	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
28796	ClosureReason	N	132	396	Fixed String	Auto execution closure reason. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
<XetraEnLightTargetParties> Cardinality: 0-50, Record counter: NoTargetPartyIDs						
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

11.20 XetraEnLight Negotiation Notification for Respondent

This message informs a respondent about a modified XetraEnlight negotiation.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10813 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
151	LeavesQty	N	8	64	Qty	Remaining quantity of an order.
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. Value: 1 = Buy; 2 = Sell
537	QuoteType	N	1	85	unsigned int	Quote Type Value: 0 = Indicative (for Continuous Auction Issuer trading model and Eurex/Xetra EnLight only); 1 = Tradeable
276	QuoteCondition	Y	1	86	char	Status of the quote. Value: A = Active; B = Closed
22001	PartyExecutingFirm	N	5	87	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	N	6	92	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
22036	PartyEnteringTrader	N	6	98	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22601	TargetPartyExecuting-Firm	Y	5	104	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20
22602	TargetPartyExecuting-Trader	Y	6	109	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20
28762	FirmNegotiationID	N	20	115	Fixed String	User defined ID of a SRQS negotiation. Valid characters: \x01-\x7E
25172	FreeText5	N	132	135	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
39050	Pad5	U	5	267	Fixed String	not used

11.21 XetraEnLight Negotiation Status Notification

This message informs about a XetraEnlight negotiation state change.

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: 10815 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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. Value: 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

11.22 XetraEnLight Status Notification

This message informs about a XetraEnlight state.

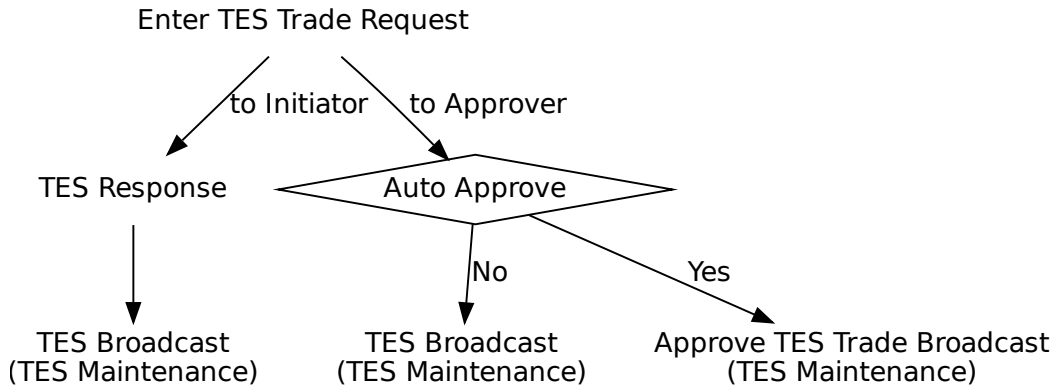
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10814 (QuoteStatusReport, MsgType = AI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	U	2	28	unsigned int	not used
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 9 = SRQS Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
75	TradeDate	N	4	40	LocalMktDate	Business date.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1368</td><td>TradSesEvent</td><td>Y</td><td>1</td><td>44</td><td>unsigned int</td><td>Trading session event type.<table><tr><td>Value</td><td>Description</td></tr><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></table></td></tr>
<tr><td>39030</td><td>Pad3</td><td>U</td><td>3</td><td>45</td><td>Fixed String</td><td>not used</td></tr>
</table>

12 TES Trading

12.1 Enter TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10600 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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. Value: 54 = OTC; 1005 = Large in scale
856	TradeReportType	Y	1	66	unsigned int	Type of Trade Report Value: 0 = Submit
1390	TradePublishIndicator	Y	1	67	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 = Do not publish trade; 1 = Publish trade
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade.
28583	TradeReportText	N	20	69	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
571	TradeReportID	N	20	89	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39030	Pad3	U	3	109	Fixed String	not used
<SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	U	4	120	unsigned int	not used
25180	>TESEnrichment-RuleID	N	4	124	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).

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

12.2 TES Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10611 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.
571	TradeReportID	N	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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10604 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 — TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

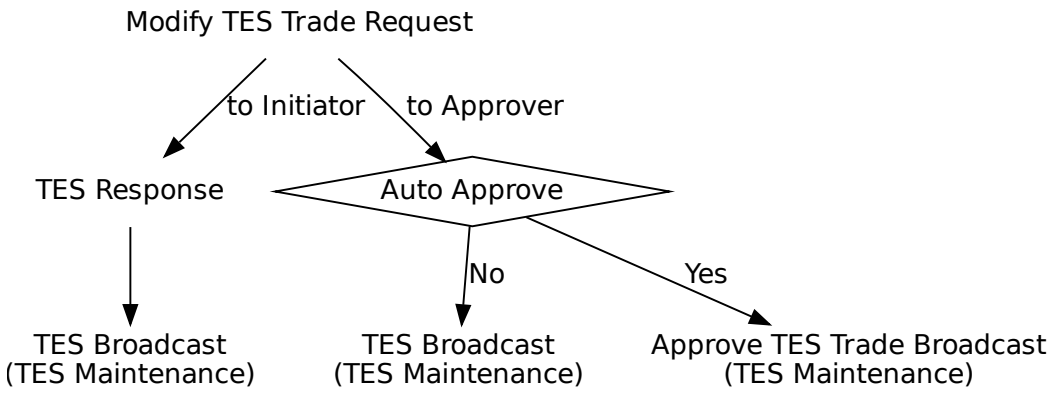
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
483	TransBkdTime	N	8	64	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
155	SettlCurrFxRate	N	8	72	float	The exchange rate which applies 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. Value: 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	Type of Trade Report Value: 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 Value: 0 = Accepted; 4 = Pending new; 9 = Deemed verified

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1390	TradePublishIndicator	Y	1	106	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 = Do not publish trade; 1 = Publish trade
28709	NoSideAllocs	Y	1	107	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade.
1011	MessageEventSource	Y	1	108	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
28583	TradeReportText	N	20	109	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
571	TradeReportID	N	20	129	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	Y	5	149	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	154	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
<SideAllocGrpBC> Cardinality: 1-99, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	160	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	Y	4	168	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-RuleID	N	4	172	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).
22001	>PartyExecutingFirm	Y	5	176	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	181	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20
54	>Side	Y	1	187	unsigned int	Side of the TES trade. Value: 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. Value: 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".



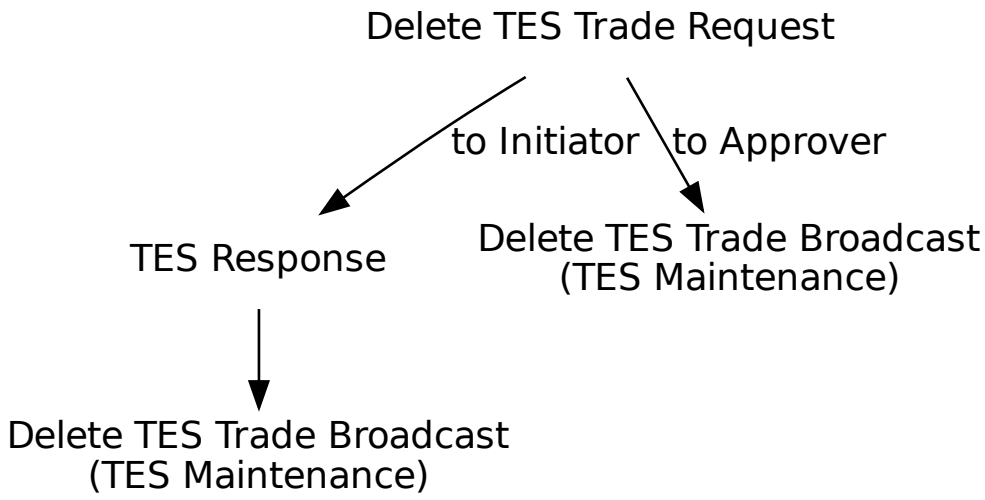
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
2489	PackageID	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Y	4	48	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
64	SettlDate	N	4	52	LocalMktDate	The date on which settlement is to be effected.
828	TrdType	Y	2	56	unsigned int	Type of TES trade. Value: 54 – OTC; 1005 – Large in scale
856	TradeReportType	Y	1	58	unsigned int	Type of Trade Report Value: 5 – No/Was (Replaced)
1390	TradePublishIndicator	Y	1	59	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 – Do not publish trade; 1 – Publish trade
28709	NoSideAllocs	Y	1	60	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade.
28583	TradeReportText	N	20	61	Fixed String	User defined TES ID. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
571	TradeReportID	N	20	81	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39030	Pad3	U	3	101	Fixed String	not used
<SideAllocGrp> Cardinality: 1 - 99, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	104	Qty	Quantity of the particular trade side in the TES trade.
467	>IndividualAllocID	N	4	112	unsigned int	Unique identifier for a TES trade side.
25180	>TESEnrichment-RuleID	N	4	116	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	>Side	Y	1	120	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	121	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	126	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20
39040	>Pad4	U	4	132	Fixed String	not used

12.5 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10602 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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. Value: Description 54: OTC 1005: Large in scale
856	TradeReportType	Y	1	38	unsigned int	Type of Trade Report 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

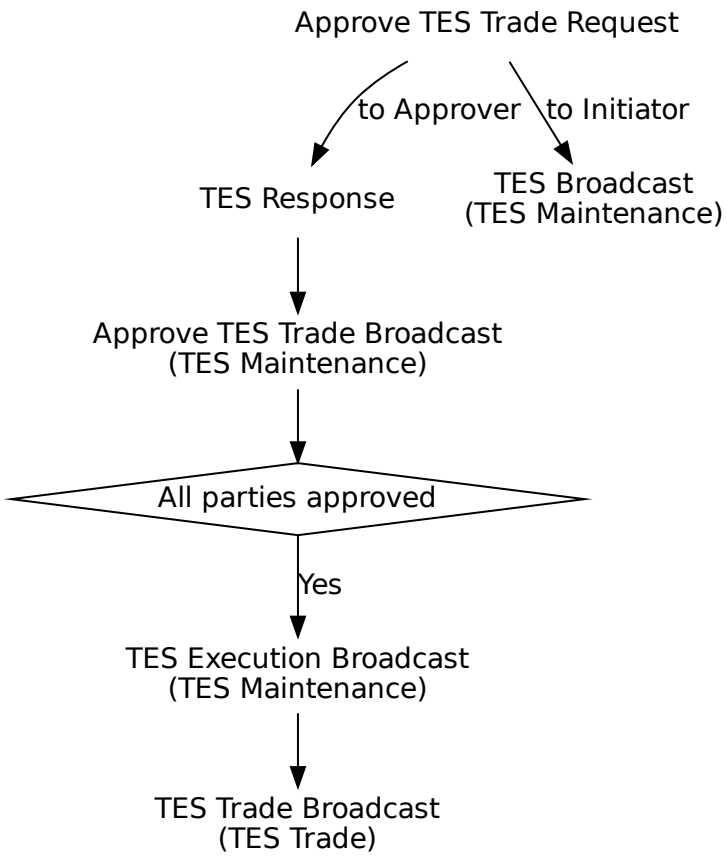
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10606 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
828	TrdType	Y	2	60	unsigned int	Type of TES trade. Value: Description 54: OTC 1005: Large in scale
285	DeleteReason	Y	1	62	unsigned int	Reason for deletion. 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	Type of Trade Report Value: Description 6: Trade Report Cancel
939	TrdRptStatus	N	1	64	unsigned int	Overall status of the TES trade, for Initiator only Value: Description 2: Cancelled
1011	MessageEventSource	Y	1	65	char	Receiver of a message. 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10603 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	72	unsigned int	Type of TES trade. Value: 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. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal
856	TradeReportType	Y	1	75	unsigned int	Type of Trade Report Value: 2 = Accept
54	Side	Y	1	76	unsigned int	Side of the TES trade. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	Y	1	77	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check
25127	ValueCheckType-Quantity	Y	1	78	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
23002	OrderAttribute-LiquidityProvision	Y	1	79	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 – Liquidity provision Value: 0 – No liquidity provision
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	80	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 – Algo Value: 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	N	1	81	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo Value: 24 – Human/Natural person
1724	OrderOrigination	N	1	82	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer Value: 105 – Order received from a sponsored access customer
571	TradeReportID	N	20	83	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	103	Fixed String	Approving business unit. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	108	Fixed String	Approving user name. Valid characters: A-Z, 0-9, \x20

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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.
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. Value: 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. Value: 1 = Buy; 2 = Sell
25126	ValueCheckTypeValue	N	1	121	unsigned int	Indicator for checking the maximum order/quote value by the exchange. Value: 0 = Do not check; 1 = Check

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25127	ValueCheckType-Quantity	N	1	122	unsigned int	Indicator for checking the order/quote quantity by the exchange. Value: 0 – Do not check; 1 – Check
1390	TradePublishIndicator	Y	1	123	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 – Do not publish trade; 1 – Publish trade
856	TradeReportType	Y	1	124	unsigned int	Type of Trade Report Value: 2 – Accept
939	TrdRptStatus	N	1	125	unsigned int	Overall status of the TES trade, for Initiator only Value: 4 – Pending new
1815	TradingCapacity	Y	1	126	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – Market Maker; 9 – Riskless Principal
1840	TradeAllocStatus	Y	1	127	unsigned int	Status of an allocation in a T7 Entry Service trade. Value: 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	128	char	Receiver of a message. Value: I – Broadcast to initiator; A – Broadcast to approver
571	TradeReportID	N	20	129	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	149	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	PartyExecutingTrader	Y	6	154	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20
20007	PartyIDEnteringFirm	Y	1	160	unsigned int	Entering Entity ID. Value: 1 – Participant; 2 – Market Supervision
22036	PartyEnteringTrader	Y	6	161	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20
22401	RootPartyExecuting-Firm	N	5	167	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	N	6	172	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25007	FreeText1	N	12	178	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	190	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	202	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
30355	VarText	N	2000	218	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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10615 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance; 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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. 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10610 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: Description 54: OTC 1005: Large in scale
856	TradeReportType	Y	1	66	unsigned int	Type of Trade Report Value: Description 2: Accept
54	Side	Y	1	67	unsigned int	Side of the TES trade. Value: Description 1: Buy 2: Sell
939	TrdRptStatus	N	1	68	unsigned int	Overall status of the TES trade, for Initiator only Value: Description 0: Accepted
1011	MessageEventSource	Y	1	69	char	Receiver of a message. 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
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10614 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
483	TransBkdTime	N	8	72	UTCTimestamp	For trades out of OTC Upload only. Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
119	SettlCurrAmt	Y	8	80	float	The sum of money to be settled.
1072	SideGrossTradeAmt	N	8	88	PriceType	Market value
155	SettlCurrFxRate	N	8	96	float	The exchange rate which applies to a non-Euro settlement currency.
159	AccruedInterestAmt	N	8	104	PriceType	Accrued interest amount
223	CouponRate	N	8	112	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	120	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	128	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootPartyIDInvestmentDecisionMaker	N	8	136	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
9476	TransactionCostAmt	N	8	144	PriceType	Transaction cost.
2489	PackageID	Y	4	152	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.
1003	TradeID	Y	4	160	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	164	LocalMktDate	Business date.
1506	SideTradeID	Y	4	168	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	172	unsigned int	Session ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25113	RootParty-IDSettlementUnit	Y	4	176	unsigned int	Settlement Business Unit ID.
25114	RootPartyIDContra-Unit	N	4	180	unsigned int	The identifier of the participant counterparty institution.
25116	RootPartyIDContra-SettlementUnit	N	4	184	unsigned int	Clearing member of the couterparty.
1126	OrigTradeID	N	4	188	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootParty-IDExecutingUnit	Y	4	192	unsigned int	Business Unit ID.
20412	RootParty-IDExecutingTrader	Y	4	196	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	N	4	200	unsigned int	Clearing Business Unit ID.
64	SettlDate	Y	4	204	LocalMktDate	The date on which settlement is to be effected.
157	NumDaysInterest	N	4	208	unsigned int	Accrued interest amount
28758	NegotiationID	N	4	212	unsigned int	ID of a SRQS negotiation.
25152	SRQSRelatedTradeID	N	4	216	unsigned int	Trade ID out of a SRQS Negotiation Event.
828	TrdType	N	2	220	unsigned int	Type of TES trade. Value: 54 = OTC; 1005 = Large in scale; 1006 = Eurex/Xetra Enlight triggered trade

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>30</td><td>LastMkt</td><td>Y</td><td>2</td><td>222</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><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>14</td><td>XDUS</td></tr><tr><td>15</td><td>XHAM</td></tr><tr><td>16</td><td>XHAN</td></tr><tr><td>17</td><td>XMUN</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>224</td><td>unsigned int</td><td>Side of the TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>N</td><td>1</td><td>225</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>226</td><td>unsigned int</td><td>Type of Trade Report<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>830</td><td>TransferReason</td><td>Y</td><td>1</td><td>227</td><td>unsigned int</td><td>Identifies the role for which the trade notification is received.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Owner</td></tr><tr><td>2</td><td>Clearer</td></tr></table></td></tr>
<tr><td>1390</td><td>TradePublishIndicator</td><td>Y</td><td>1</td><td>228</td><td>unsigned int</td><td>Indicates if a trade should be reported via the market reporting service.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Deferred publication to market</td></tr><tr><td>3</td><td>Published to market</td></tr></table></td></tr>
<tr><td>28890</td><td>DeliveryType</td><td>Y</td><td>1</td><td>229</td><td>unsigned int</td><td>Delivery Type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>28896</td><td>LastCouponDeviation-Indicator</td><td>N</td><td>1</td><td>230</td><td>unsigned int</td><td>Last coupon deviation indicator.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>28897</td><td>RefinancingEligibility-Indicator</td><td>N</td><td>1</td><td>231</td><td>unsigned int</td><td>Ability of a security to be accepted for refinancing.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>577</td><td>ClearingInstruction</td><td>N</td><td>1</td><td>232</td><td>unsigned int</td><td>Clearing instructions<table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Bilateral netting only</td></tr><tr><td>13</td><td>Self clearing</td></tr><tr><td>100</td><td>Broker Internalized Auction Volume Discovery</td></tr></table></td></tr>
<tr><td>23002</td><td>OrderAttribute-LiquidityProvision</td><td>N</td><td>1</td><td>233</td><td>unsigned int</td><td>MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Liquidity provision</td></tr><tr><td>0</td><td>No liquidity provision</td></tr></table></td></tr>
<tr><td>25124</td><td>ExecutingTrader-Qualifier</td><td>N</td><td>1</td><td>234</td><td>unsigned int</td><td>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>21622</td><td>RootParty-IDInvestmentDecision-MakerQualifier</td><td>N</td><td>1</td><td>235</td><td>unsigned int</td><td>MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.<table><tr><td>Value</td><td>Description</td></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table></td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>1</td><td>236</td><td>unsigned int</td><td>MiFID field: Field to indicate order received from a direct access or sponsored access customer<table><tr><td>Value</td><td>Description</td></tr><tr><td>5</td><td>Order received from a direct access customer</td></tr><tr><td>105</td><td>Order received from a sponsored access customer</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
700	ReversalIndicator	N	1	237	unsigned int	Indicator whether the reversal of the TES trade is electronically requested or not Value: 0 = No; 1 = Yes
9473	TransactionCostCode	N	1	238	unsigned int	Transaction cost indicator. Value: 0 = No additional cost; 1 = FC (Franco Courtage); 2 = FR (Franco Rechnung); 3 = AC (Abweichendes Courtage); 4 = SP (Spesen); 5 = PR (Provision)
25160	TradePlatform	N	1	239	unsigned int	Indicates trade platform. Value: 1 = On-Book
1	Account	N	2	240	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52
25007	FreeText1	N	12	242	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	254	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	FreeText4	N	16	266	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
120	SettlCurrency	Y	3	282	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z, 0-9, \x20
22401	RootPartyExecuting-Firm	Y	5	285	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	290	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing-Firm	N	5	296	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25112	RootPartyExecuting-FirmKVNumber	Y	4	301	Fixed String	The KV-Number of the participant. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22491	RootPartySettlement-Account	Y	35	305	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20, \x22-\x7B, \x7D, \x7E

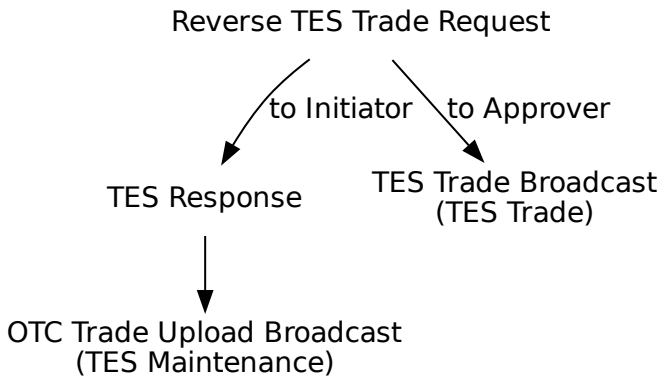
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>22410</td><td>RootPartySettlement-Location</td><td>Y</td><td>3</td><td>340</td><td>Fixed String</td><td>The settlement location of the participant resp. the settlement account of its clearing member.<table><tr><th>Value</th><th>Description</th></tr><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>CFG</td><td>CFG - Crypto Finance Germany</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>22490</td><td>RootPartySettlement-Firm</td><td>Y</td><td>5</td><td>343</td><td>Fixed String</td><td>The settlement firm of the participant
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>22417</td><td>RootPartyContraFirm</td><td>N</td><td>5</td><td>348</td><td>Fixed String</td><td>The identifier of the member counterparty institution.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>25119</td><td>RootPartyContra-SettlementFirm</td><td>N</td><td>5</td><td>353</td><td>Fixed String</td><td>The clearing member of the counterpart.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>25115</td><td>RootPartyContraFirm-KVNumber</td><td>Y</td><td>4</td><td>358</td><td>Fixed String</td><td>The KV-Number of the participant which was counterparty of a trade.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25117</td><td>RootPartyContra-SettlementAccount</td><td>Y</td><td>35</td><td>362</td><td>Fixed String</td><td>The settlement account of the counterparty resp. the settlement account of its clearing member.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
<tr><td>25118</td><td>RootPartyContra-SettlementLocation</td><td>N</td><td>3</td><td>397</td><td>Fixed String</td><td>The settlement location of the counterparty member resp. the settlement location of its clearing member.
<table>
<tr><th>Value</th><th>Description</th></tr>
<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>CFG</td><td>CFG - Crypto Finance Germany</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>20473</td><td>RootParty-IDExecutionVenue</td><td>N</td><td>4</td><td>400</td><td>Fixed String</td><td>Market Segment Identification Code
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
<tr><td>1903</td><td>RegulatoryTradeID</td><td>N</td><td>52</td><td>404</td><td>Fixed String</td><td>TVTIC - Trading Venue Transaction Identification Code
Valid characters: 0-9, A-Z, a-z, \x20</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	456	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Only for TES trades out of an OTC Trade Upload Request (10616) Valid characters: \x01-\x7E
39040	Pad4	U	4	476	Fixed String	not used

12.12 Reverse TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10630 (TradeCaptureReport, MsgType = AE)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
2489	PackageID	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.
39040	Pad4	U	4	36	Fixed String	not used

12.13 TES Reversal Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.
39040	Pad4	U	4	60	Fixed String	not used

12.14 OTC Trade Upload Request

This request allows the direct input of pre-approved OTC requests. This message is sent to the service "T7 Entry".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10616 (TradeCaptureReport, MsgType = AE)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of this fill.
32	LastQty	Y	8	40	Qty	Quantity executed in this fill.
155	SettlCurrFxRate	N	8	48	float	The exchange rate which applies to a non-Euro settlement currency.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
9476	TransactionCostAmt	N	8	64	PriceType	Transaction cost.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
64	SettlDate	N	4	76	LocalMktDate	The date on which settlement is to be effected.
856	TradeReportType	Y	1	80	unsigned int	Type of Trade Report Value: 0 — Description: Submit
28712	NoSideOTCAllocs	Y	1	81	Counter	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9473	TransactionCostCode	N	1	82	unsigned int	Transaction cost indicator. Value: 0 = No additional cost; 1 = FC (Franco Courtage); 2 = FR (Franco Rechnung); 3 = AC (Abweichendes Courtage); 4 = SP (Spesen); 5 = PR (Provision)
25160	TradePlatform	N	1	83	unsigned int	Indicates trade platform. Value: 1 = On-Book
120	SettlCurrency	N	3	84	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z, 0-9, \x20
571	TradeReportID	N	20	87	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
1903	RegulatoryTradeID	N	52	107	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z, \x20
39000	Pad1	U	1	159	Fixed String	not used
<SideAllocOTCGrp> Cardinality: 1 - 2, Record counter: NoSideOTCAllocs						
54	>Side	Y	1	160	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1815	>TradingCapacity	Y	1	161	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary)
22001	>PartyExecutingFirm	Y	5	162	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	167	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	>FreeText1	N	12	173	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	185	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	>FreeText4	N	16	197	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	213	Fixed String	not used

12.15 OTC Trade Upload Response

This response confirms the processing of a OTC Trade Upload Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10617 (TradeCaptureReportAck, MsgType = AR)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
30018	OTCExecID	Y	4	32	unsigned int	OTC Execution ID
571	TradeReportID	N	20	36	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

12.16 OTC Trade Upload Broadcast

This broadcast reports the result of a OTC Trade Upload Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10618 (TradeCaptureReport, MsgType = AE)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of this fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
155	SettlCurrFxRate	N	8	64	float	The exchange rate which applies to a non-Euro settlement currency.
9476	TransactionCostAmt	N	8	72	PriceType	Transaction cost.
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System.
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
25197	ReversalInitiationTime	N	8	96	UTCTimestamp	Reversal Initiation Time.
30018	OTCExecID	Y	4	104	unsigned int	OTC Execution ID
1300	MarketSegmentID	Y	4	108	signed int	Product identifier.
2489	PackageID	Y	4	112	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
64	SettlDate	N	4	116	LocalMktDate	The date on which settlement is to be effected.
828	TrdType	Y	2	120	unsigned int	Type of TES trade. Value: 54 — Description: OTC
856	TradeReportType	Y	1	122	unsigned int	Type of Trade Report Value: 0 — Description: Submit Value: 2 — Description: Accept
939	TrdRptStatus	N	1	123	unsigned int	Overall status of the TES trade, for Initiator only Value: 0 — Description: Accepted Value: 2 — Description: Cancelled
1390	TradePublishIndicator	N	1	124	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 — Description: Do not publish trade Value: 1 — Publish trade
28712	NoSideOTCAllocs	Y	1	125	Counter	

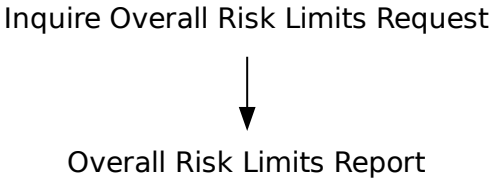
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9473	TransactionCostCode	N	1	126	unsigned int	Transaction cost indicator. Value: 0 = No additional cost; 1 = FC (Franco Courtage); 2 = FR (Franco Rechnung); 3 = AC (Abweichendes Courtage); 4 = SP (Spesen); 5 = PR (Provision)
25160	TradePlatform	N	1	127	unsigned int	Indicates trade platform. Value: 1 = On-Book
120	SettlCurrency	N	3	128	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z, 0-9, \x20
571	TradeReportID	N	20	131	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
1903	RegulatoryTradeID	N	52	151	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z, \x20
39050	Pad5	U	5	203	Fixed String	not used
<SideAllocOTCGrp> Cardinality: 1 - 2, Record counter: NoSideOTCAllocs						
54	>Side	Y	1	208	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1815	>TradingCapacity	Y	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. Value: 1 = Customer (Agency); 5 = Principal (Proprietary)
22001	>PartyExecutingFirm	Y	5	210	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20
22012	>PartyExecuting-Trader	Y	6	215	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	>FreeText1	N	12	221	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	233	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25107	>FreeText4	N	16	245	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	261	Fixed String	not used

13 Risk Handling

13.1 Inquire Overall Risk Limits Request

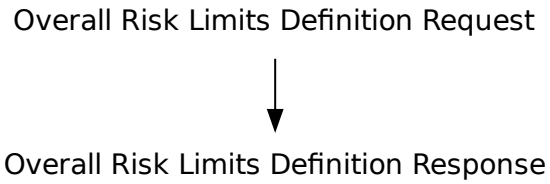
This message is submitted by the sponsor to inquere the overall risk limits of a certain sponsored access user company. This message is sent to the service "Marketwide Analytics and Risk Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10900 (PartyRiskLimitsRequest, MsgType = CL)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
20359	PartyIDSponsored-AccessUnit	Y	4	24	unsigned int	Sponsored Access Unit ID.
39040	Pad4	U	4	28	Fixed String	not used

13.2 Overall Risk Limits Definition Request

This message is submitted by the sponsor to define the overall risk limits of a certain sponsored access user company. This message is sent to the service "Marketwide Analytics and Risk Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10901 (PartyRiskLimitsDefinitionRequest, MsgType = CS)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
20359	PartyIDSponsored-AccessUnit	Y	4	24	unsigned int	Sponsored Access Unit ID.
39040	Pad4	U	4	28	Fixed String	not used
1614	ThrottleTimeInterval	N	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1529	NoRiskLimitTypes	Y	1	40	Counter	Number of risk limit types
39070	Pad7	U	7	41	Fixed String	not used
<RiskLimitTypesGrp> Cardinality: 0-6, Record counter: NoRiskLimitTypes						
1531	>RiskLimitAmount	N	8	48	float	Risk limit amount

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1530</td><td>>RiskLimitType</td><td>Y</td><td>1</td><td>56</td><td>unsigned int</td><td>Type of risk limits<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Gross limit</td></tr><tr><td>2</td><td>Net limit</td></tr></table></td></tr>
<tr><td>25271</td><td>>RiskLimitLevel</td><td>Y</td><td>1</td><td>57</td><td>unsigned int</td><td>Level of overall risk limits<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Level 1</td></tr><tr><td>2</td><td>Level 2</td></tr><tr><td>3</td><td>Level 3</td></tr></table></td></tr>
<tr><td>39060</td><td>>Pad6</td><td>U</td><td>6</td><td>58</td><td>Fixed String</td><td>not used</td></tr>
</table>

13.3 Overall Risk Limits Report

This message is the positive response to the Inquire Overall Risk Limits Request. This message is sent to the service "Marketwide Analytics and Risk Service".

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: 10902 (PartyRiskLimitsReport, MsgType = CM)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
1667	RiskLimitReportID	Y	8	32	unsigned int	ID of a PartyRiskLimitReport
1614	ThrottleTimeInterval	N	8	40	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
25274	AggregatedGrossAmount	N	8	48	float	The sum of gross amount of Overall Risk Limits Consumption
25275	AggregatedNetAmount	N	8	56	float	The sum of net amount of Overall Risk Limits Consumption
20359	PartyIDSponsoredAccessUnit	Y	4	64	unsigned int	Sponsored Access Unit ID.
1529	NoRiskLimitTypes	Y	1	68	Counter	Number of risk limit types
39030	Pad3	U	3	69	Fixed String	not used
<RiskLimitTypesGrp> Cardinality: 0-6, Record counter: NoRiskLimitTypes						
1531	>RiskLimitAmount	N	8	72	float	Risk limit amount
1530	>RiskLimitType	Y	1	80	unsigned int	Type of risk limits Value: 1 = Gross limit; 2 = Net limit

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25271	>RiskLimitLevel	Y	1	81	unsigned int	Level of overall risk limits Value: Description 1: Level 1 2: Level 2 3: Level 3
39060	>Pad6	U	6	82	Fixed String	not used

13.4 Overall Risk Limits Definition Response

This message is the positive response to the Overall Risk Limits Definition Request. This message is sent to the service "Marketwide Analytics and Risk Service".

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: 10903 (PartyRiskLimitsReport, MsgType = CM)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
1667	RiskLimitReportID	Y	8	32	unsigned int	ID of a PartyRiskLimitReport

14 Other

14.1 Trade Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
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	AccruedInterestAmt	N	8	136	PriceType	Accrued interest amount
223	CouponRate	N	8	144	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	152	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	160	unsigned int	MiFID field: Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20522	RootParty-IDInvestmentDecision-Maker	N	8	168	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
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	N	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 Buisness 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.
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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>30</td><td>LastMkt</td><td>Y</td><td>2</td><td>252</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><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>14</td><td>XDUS</td></tr><tr><td>15</td><td>XHAM</td></tr><tr><td>16</td><td>XHAN</td></tr><tr><td>17</td><td>XMUN</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>254</td><td>unsigned int</td><td>Type of Trade Report<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>830</td><td>TransferReason</td><td>Y</td><td>1</td><td>255</td><td>unsigned int</td><td>Identifies the role for which the trade notification is received.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Owner</td></tr><tr><td>2</td><td>Clearer</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>256</td><td>unsigned int</td><td>The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision.<table><tr><th>Value</th><th>Description</th></tr><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 Aution</td></tr><tr><td>15</td><td>Retail</td></tr><tr><td>16</td><td>Broker Internalized Auction Volume Discovery</td></tr><tr><td>17</td><td>Auction Volume Discovery</td></tr></table></td></tr>
<tr><td>28610</td><td>MatchSubType</td><td>N</td><td>1</td><td>257</td><td>unsigned int</td><td>Indicates the auction type the trade originates from.Not filled for uncrossing, i.e.when a complex instrument switches to the instrument state "Continuous".<table><tr><th>Value</th><th>Description</th></tr><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><tr><td>7</td><td>Retail Auction</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>258</td><td>unsigned int</td><td>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1444</td><td>SideLiquidityInd</td><td>N</td><td>1</td><td>259</td><td>unsigned int</td><td>Order initiator is passive or aggressive or other<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Added liquidity (passive)</td></tr><tr><td>2</td><td>Removed liquidity (aggressive, includes triggered orders)</td></tr><tr><td>4</td><td>Auction</td></tr></table></td></tr>
<tr><td>28890</td><td>DeliveryType</td><td>Y</td><td>1</td><td>260</td><td>unsigned int</td><td>Delivery Type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>261</td><td>unsigned int</td><td>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>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><tr><td>10</td><td>Retail Customer (Agency)</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28896	LastCouponDeviation-Indicator	N	1	262	unsigned int	Last coupon deviation indicator. Value: 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. Value: 0 No; 1 Yes
577	ClearingInstruction	N	1	264	unsigned int	Clearing instructions Value: 2 Bilateral netting only; 13 Self clearing; 100 Broker Internalized Auction Volume Discovery
1724	OrderOrigination	N	1	265	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 Order received from a direct access customer; 105 Order received from a sponsored access customer
23002	OrderAttribute-LiquidityProvision	N	1	266	unsigned int	MiFID field: Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. Value: 1 Liquidity provision; 0 No liquidity provision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25124	ExecutingTrader-Qualifier	N	1	267	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	268	unsigned int	MiFID field: Qualifier for field Party-IdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. Value: 22 = Algo; 24 = Human/Natural person
1	Account	N	2	269	Fixed String	Accounts to book trades and keep positions 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 comments 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 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. Value: 1 = Order; 2 = Quote
40	OrdType	N	1	318	unsigned int	Order type. Value: 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	N	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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>22410</td><td>RootPartySettlement-Location</td><td>Y</td><td>3</td><td>374</td><td>Fixed String</td><td>The settlement location of the participant resp. the settlement account of its clearing member.<table><tr><td>Value</td><td>Description</td></tr><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>CFG</td><td>CFG - Crypto Finance Germany</td></tr><tr><td>*</td><td>More values</td></tr></table></td></tr>
<tr><td>22490</td><td>RootPartySettlement-Firm</td><td>Y</td><td>5</td><td>377</td><td>Fixed String</td><td>The settlement firm of the participant
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>22417</td><td>RootPartyContraFirm</td><td>N</td><td>5</td><td>382</td><td>Fixed String</td><td>The identifier of the member counterparty institution.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>25119</td><td>RootPartyContra-SettlementFirm</td><td>N</td><td>5</td><td>387</td><td>Fixed String</td><td>The clearing member of the counterpart.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>25115</td><td>RootPartyContraFirm-KVNumber</td><td>Y</td><td>4</td><td>392</td><td>Fixed String</td><td>The KV-Number of the participant which was counterparty of a trade.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>25117</td><td>RootPartyContra-SettlementAccount</td><td>Y</td><td>35</td><td>396</td><td>Fixed String</td><td>The settlement account of the counterparty resp. the settlement account of its clearing member.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
<tr><td>25118</td><td>RootPartyContra-SettlementLocation</td><td>N</td><td>3</td><td>431</td><td>Fixed String</td><td>The settlement location of the counterparty member resp. the settlement location of its clearing member.
<table>
<tr><th>Value</th><th>Description</th></tr>
<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>CFG</td><td>CFG - Crypto Finance Germany</td></tr>
<tr><td>*</td><td>More values</td></tr>
</table></td></tr>
<tr><td>22661</td><td>PartySpecialistFirm</td><td>N</td><td>5</td><td>434</td><td>Fixed String</td><td>Business Unit name of Specialist.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>22066</td><td>PartySpecialistTrader</td><td>N</td><td>6</td><td>439</td><td>Fixed String</td><td>Trader name of Specialist.
Valid characters: A-Z, 0-9, \x20</td></tr>
<tr><td>1903</td><td>RegulatoryTradeID</td><td>N</td><td>52</td><td>445</td><td>Fixed String</td><td>TVTIC - Trading Venue Transaction Identification Code
Valid characters: 0-9, A-Z, a-z, \x20</td></tr>
</table>

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

14.2 Status Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10045 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 2 = News; 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
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. Value: 101 – Start of Service; 104 – End of Service
39030	Pad3	U	3	45	Fixed String	not used

14.3 Trade Notification Status

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	40	unsigned int	Trading session event type. Value: 104 — End of Service
39070	Pad7	U	7	41	Fixed String	not used

14.4 Trading Session Event

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)
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	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 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. Value: 1 – Last Message
39070	Pad7	U	7	57	Fixed String	not used
<MessageBody>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	N	4	64	signed int	Product identifier.
75	TradeDate	N	4	68	LocalMktDate	Business date.
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. Value: 101 Start of Service; 102 Market Reset; 103 End of Restatement; 104 End of Service; 105 Service Resumed
28722	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.
39070	Pad7	U	7	89	Fixed String	not used

14.5 Mass Cancellation Event

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine.
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data; 5 – Listener Data; 11 – Specialist Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 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. Value: 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. 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. 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

14.6 Pre-Trade Risk Limits Definition Request

The Pre-Trade Risk Limits (PTRL) calculate in real-time how much of a given limit has already been consumed by incoming transactions and executions throughout the trading day. The limit can be set with this request. This message is sent to the service "Order and Quote Management".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10312 (PartyRiskLimitsRequest, MsgType = CL)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits Value: Description 0: On-Book 1: Off-Book(TES)
31668	NoRiskLimitAmount	Y	1	29	Counter	
1672	PartyDetailStatus	N	1	30	unsigned int	Member status. Value: Description 0: Active 1: Suspend
28775	RiskLimitGroup	N	3	31	Fixed String	User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20
22259	PartyDetailExecutingUnit	N	5	34	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	39	Fixed String	not used
<RiskLimitAmountGrp> Cardinality: 0-2, Record counter: NoRiskLimitAmount						
1531	>RiskLimitAmount	N	8	40	float	Risk limit amount

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1530	>RiskLimitType	Y	1	48	unsigned int	Type of risk limits Value: 1 = Gross limit; 2 = Net limit; 4 = Long limit; 5 = Short limit
39070	>Pad7	U	7	49	Fixed String	not used

14.7 Pre-Trade Risk Limit Response

This response outlines the currently consumed Pre-Trade Risk Limits.

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: 10313 (PartyRiskLimitsReport, MsgType = CM)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
1667	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
1669	NoRiskLimits	Y	1	68	Counter	
1672	PartyDetailStatus	Y	1	69	unsigned int	Member status. Value: 0 — Description: Active Value: 1 — Description: Suspend

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1533	RiskLimitPlatform	Y	1	70	unsigned int	Scope for Pre-Trade risk limits Value: 0 = On-Book; 1 = Off-Book(TES)
22259	PartyDetailExecuting-Unit	Y	5	71	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20
39040	Pad4	U	4	76	Fixed String	not used
<RiskLimitsRptGrp> Cardinality: 0-64, Record counter: NoRiskLimits						
1531	>RiskLimitAmount	N	8	80	float	Risk limit amount
28784	>RiskLimitOpen-Amount	N	8	88	float	Open amount for orders
28785	>RiskLimitNet-PositionAmount	N	8	96	float	Net position amount for a requested pre-trade risk limit scope.
28905	>ActivationDate	N	4	104	LocalMktDate	Business date when change is active
1530	>RiskLimitType	Y	1	108	unsigned int	Type of risk limits Value: 1 = Gross limit; 2 = Net limit; 4 = Long limit; 5 = Short limit
28776	>RiskLimit-RequestingPartyRole	Y	1	109	unsigned int	Requesting party role for a pre-trade risk limit. Value: 4 = requested by Clearing firm; 22 = requested by Exchange; 59 = requested by Executing firm
28778	>RiskLimitViolation-Indicator	N	1	110	unsigned int	Indicator for a pre-trade risk limit violation. Value: 0 = No; 1 = Yes
28775	>RiskLimitGroup	N	3	111	Fixed String	User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20
39060	>Pad6	U	6	114	Fixed String	not used

14.8 Inquire Pre-Trade Risk Limits Request

This request retrieves the currently consumed Pre-Trade Risk Limits. This message is sent to the service "Order and Quote Management".

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10311 (PartyRiskLimitsRequest, MsgType = CL)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits Value: 0 = On-Book; 1 = Off-Book(TES)
22059	PartyExecutingUnit	N	5	29	Fixed String	Executing BusinessUnit name Valid characters: \x01-\x7E
28775	RiskLimitGroup	N	3	34	Fixed String	User Pre-Trade risk group. Valid characters: A-Z, 0-9, \x20
39030	Pad3	U	3	37	Fixed String	not used

14.9 Service Availability

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10030 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
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. Value: 3 – Description: Service Availability
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Description: Not Last Message Value: 1 – Description: Last Message
39020	Pad2	U	2	22	Fixed String	not used
<MessageBody>						
25030	MatchingEngine-TradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.
25031	TradeManagerTrade-Date	N	4	28	LocalMktDate	Current business day of Trades service.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.
25047	T7EntryServiceTrade-Date	N	4	36	LocalMktDate	Current business day of T7 Entry Service.
25049	T7EntryServiceRtm-TradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
5948	PartitionID	Y	2	44	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
25005	MatchingEngine-Status	Y	1	46	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of T7 products. Value: 0 = Unavailable; 1 = Available
25006	TradeManagerStatus	Y	1	47	unsigned int	Trades service: Informs about the availability of the retransmission service of trades for a grouping of T7 products. Value: 0 = Unavailable; 1 = Available
28732	ApplSeqStatus	Y	1	48	unsigned int	Retransmission of Order/Quote Events service: Informs about the availability of the retransmission services for order and quote events (session data and listener data) for a grouping of T7 products. Value: 0 = Unavailable; 1 = Available
25048	T7EntryServiceStatus	Y	1	49	unsigned int	T7 Entry Service: informs if TES trading is active for grouping of T7 products. Value: 0 = Unavailable; 1 = Available
25050	T7EntryServiceRtm-Status	Y	1	50	unsigned int	T7 Entry Retransmission Service: Informs about the availability of the retransmission services for TES trade events. Value: 0 = Unavailable; 1 = Available

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

14.10 Service Availability Market

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10044 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
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. Value: 10 — Description: Service Availability Market
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. 0 — Not Last Message 1 — Last Message
39020	Pad2	U	2	22	Fixed String	not used
<MessageBody>						
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. 0 — Unavailable 1 — Available

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25053	SelectiveRequestForQuoteRtmServiceStatus	Y	1	29	unsigned int	State of the Selective Service for Quote Retransmission Service. Value: 0 = Unavailable; 1 = Available
25237	NewsRtmServiceStatus	Y	1	30	unsigned int	State of the News Retransmission Service. Value: 0 = Unavailable; 1 = Available
25238	RiskControlRtmServiceStatus	Y	1	31	unsigned int	State of the Risk Control Retransmission Service. Value: 0 = Unavailable; 1 = Available
25268	MarketwideAnalyticsAndRiskServiceStatus	Y	1	32	unsigned int	State of the Marketwide Analytics and Risk Service. Value: 0 = Unavailable; 1 = Available
39070	Pad7	U	7	33	Fixed String	not used

14.11 News

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

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

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
30355	VarText	N	2000	306	Variable String	News text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

14.12 Entitlement Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	60	unsigned int	Market ID. 3 XETR 4 XVIE 6 XMAL 7 XBUL 8 XBUD 9 XLJU 10 XPRA 11 XZAG 13 XFRA 14 XDUS 15 XHAM 16 XHAN 17 XMUN * More values
1324	ListUpdateAction	Y	1	62	char	Invocation (D = Delete) or release (A = Add) of a trading limitation. 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. 0 Active 1 Suspend
39060	Pad6	U	6	82	Fixed String	not used

14.13 Party Action Report

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10042 (PartyActionReport, MsgType = DI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.
20812	RequestingPartyIDExecutingTrader	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.
20659	TargetParty-IDExecutingUnit	N	4	60	unsigned int	Target Business Unit ID.
20012	PartyIDExecuting-Trader	N	4	64	unsigned int	Owning User ID.
20816	RequestingParty-IDExecutingSystem	Y	4	68	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	72	unsigned int	Market ID. 3 XETR 4 XVIE 6 XMAL 7 XBUL 8 XBUD 9 XLJU 10 XPRA 11 XZAG 13 XFRA 14 XDUS 15 XHAM 16 XHAN 17 XMUN * More values
25272	OrderDeletion-Instruction	N	1	74	unsigned int	Instruction specifying if orders of targeted Sponsored Access Unit ID need to be deleted. Can be send only when PartyActionType is Halt_Trading(1) 0 No 1 Yes
2329	PartyActionType	Y	1	75	unsigned int	Type of party action report. 1 Halt trading 2 Reinstate

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20807	RequestingParty-IDEnteringFirm	Y	1	76	unsigned int	ID of the entering firm. Value: 1 = Participant; 2 = Market Supervision
39030	Pad3	U	3	77	Fixed String	not used

14.14 Risk Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39070	Pad7	U	7	33	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.
20259	PartyDetailIDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20659	TargetParty-IDExecutingUnit	N	4	56	unsigned int	Target Business Unit ID.
20816	RequestingParty-IDExecutingSystem	Y	4	60	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	64	unsigned int	Market ID. 3 XETR 4 XVIE 6 XMAL 7 XBUL 8 XBUD 9 XLJU 10 XPRA 11 XZAG 13 XFRA 14 XDUS 15 XHAM 16 XHAN 17 XMUN * More values
25240	InventoryCheckType	N	1	66	unsigned int	Indicator for checking open orders and quotes. 0 Do not check 1 Check
1324	ListUpdateAction	Y	1	67	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. A Add (Invocation) D Delete (Release)
1767	RiskLimitAction	N	1	68	unsigned int	Risk protection action. 0 Queue Inbound 2 Reject 4 Warning

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22807	RequestingParty-EnteringFirm	N	9	69	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-ClearingFirm	N	9	78	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20
39000	Pad1	U	1	87	Fixed String	not used

14.15 Ping Request

This request (and it's 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
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10320 (TestRequest, MsgType = 1)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
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

14.16 Ping Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10321 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
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. Value: 1 — Description: Last Message
39030	Pad3	U	3	53	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

14.17 Gap Fill

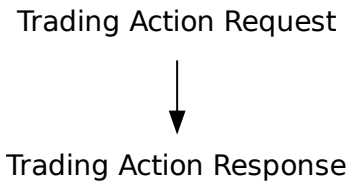
This message informs that the provided message must be skipped over, due to the fact that the T7 system is not able to provide the functional data to the participant.The exchange may be contacted for further error analysis.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<MessageBody>						
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. Value: 105 — Error converting response or broadcast Value: * — 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).

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1355</td><td>RefApplID</td><td>Y</td><td>1</td><td>26</td><td>unsigned int</td><td>Application identifier of a T7 ETI data stream.<table><tr><td>Value</td><td>Description</td></tr><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></table></td></tr>
<tr><td>1409</td><td>SessionStatus</td><td>Y</td><td>1</td><td>27</td><td>unsigned int</td><td>Session status.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Session active</td></tr><tr><td>4</td><td>Session logout complete</td></tr></table></td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>28</td><td>Variable String</td><td>Error text.
Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</td></tr>
</table>

14.18 Trading Action Request

This request is used by a Sponsored Access Provider to stop or release its dedicated Sponsored Access Unit. This message is sent to the service "Marketwide Analytics and Risk Service".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10904 (TradingActionRequest, MsgType = U34)
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.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<MessageBody>						
1533	RiskLimitPlatform	Y	1	24	unsigned int	Scope for Pre-Trade risk limits Value: 0 — Description: On-Book
25272	OrderDeletion-Instruction	N	1	25	unsigned int	Instruction specifying if orders of targeted Sponsored Access Unit ID need to be deleted. Can be send only when PartyActionType is Halt_Trading(1) Value: 0 — Description: No Value: 1 — Description: Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2329	PartyActionType	Y	1	26	unsigned int	Type of party action report. Value: 1 = Halt trading; 2 = Reinstate
39000	Pad1	U	1	27	Fixed String	not used
20059	PartyIDExecutingUnit	Y	4	28	unsigned int	Business Unit ID.
20659	TargetParty-IDExecutingUnit	Y	4	32	unsigned int	Target Business Unit ID.
39040	Pad4	U	4	36	Fixed String	not used

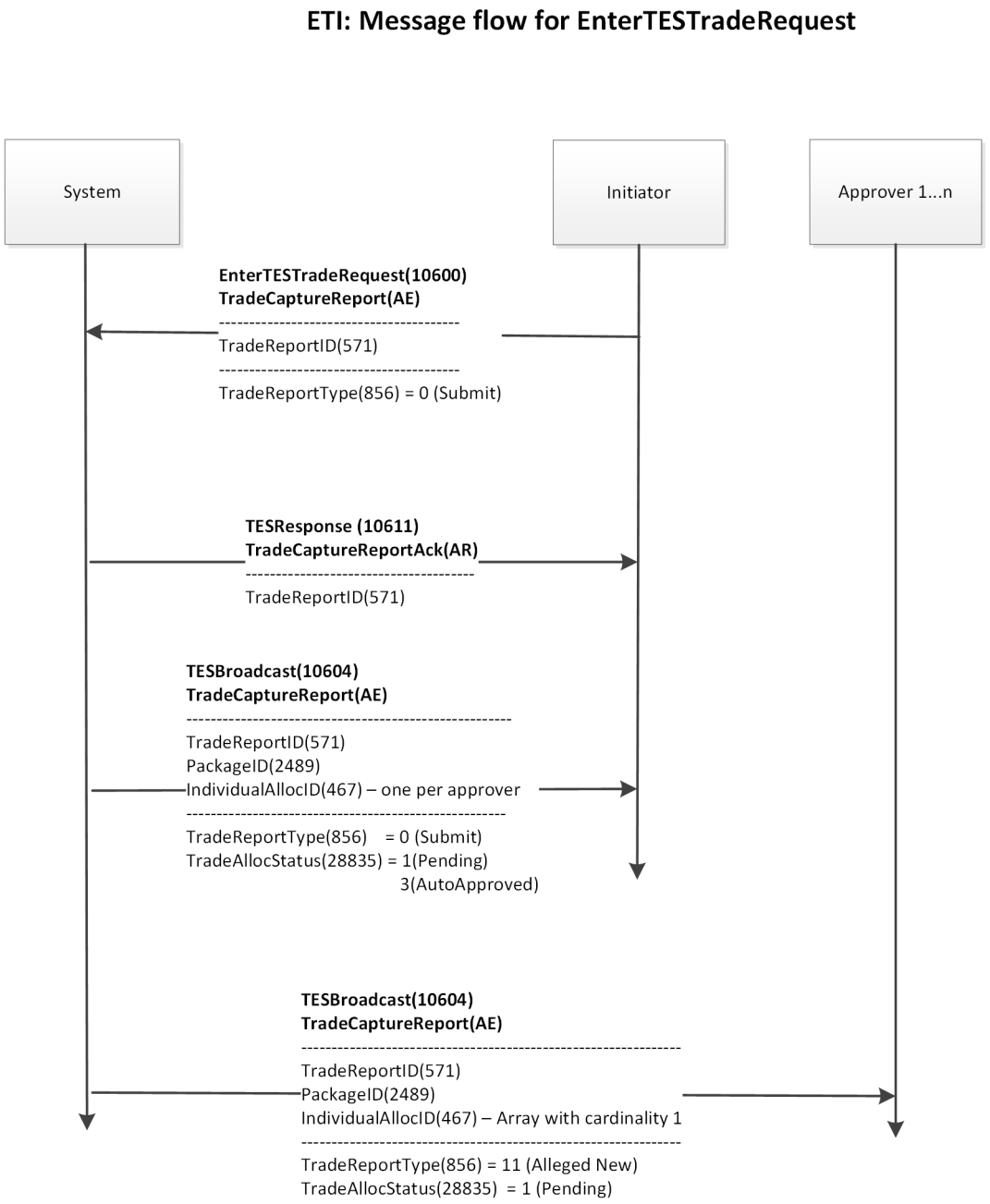
14.19 Trading Action Response

This message is the response to the Trading Action Request. This message is sent to the service "Marketwide Analytics and Risk Service".

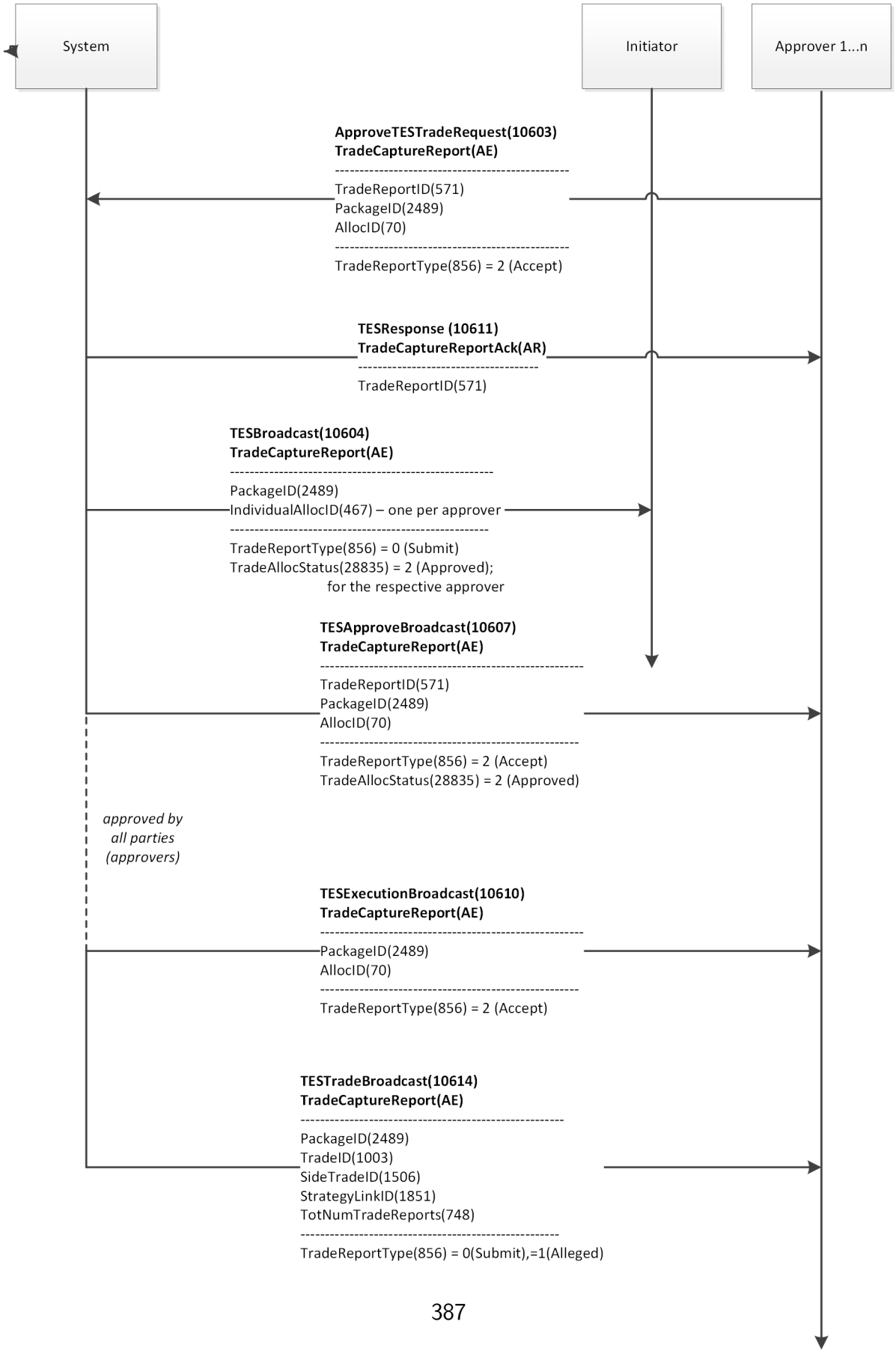
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10905 (TradingActionReport, MsgType = U35)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
<MessageBody>						
25273	NoPartitionIDs	Y	1	32	Counter	Number of partition IDs
39070	Pad7	U	7	33	Fixed String	not used
<MatchingEngineStatusGrp> Cardinality: 0 - 12, Record counter: NoPartitionIDs						
5948	>PartitionID	Y	2	40	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.
25005	>MatchingEngine-Status	Y	1	42	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of T7 products. Value: 0 = Unavailable; 1 = Available
39050	>Pad5	U	5	43	Fixed String	not used

A Appendix

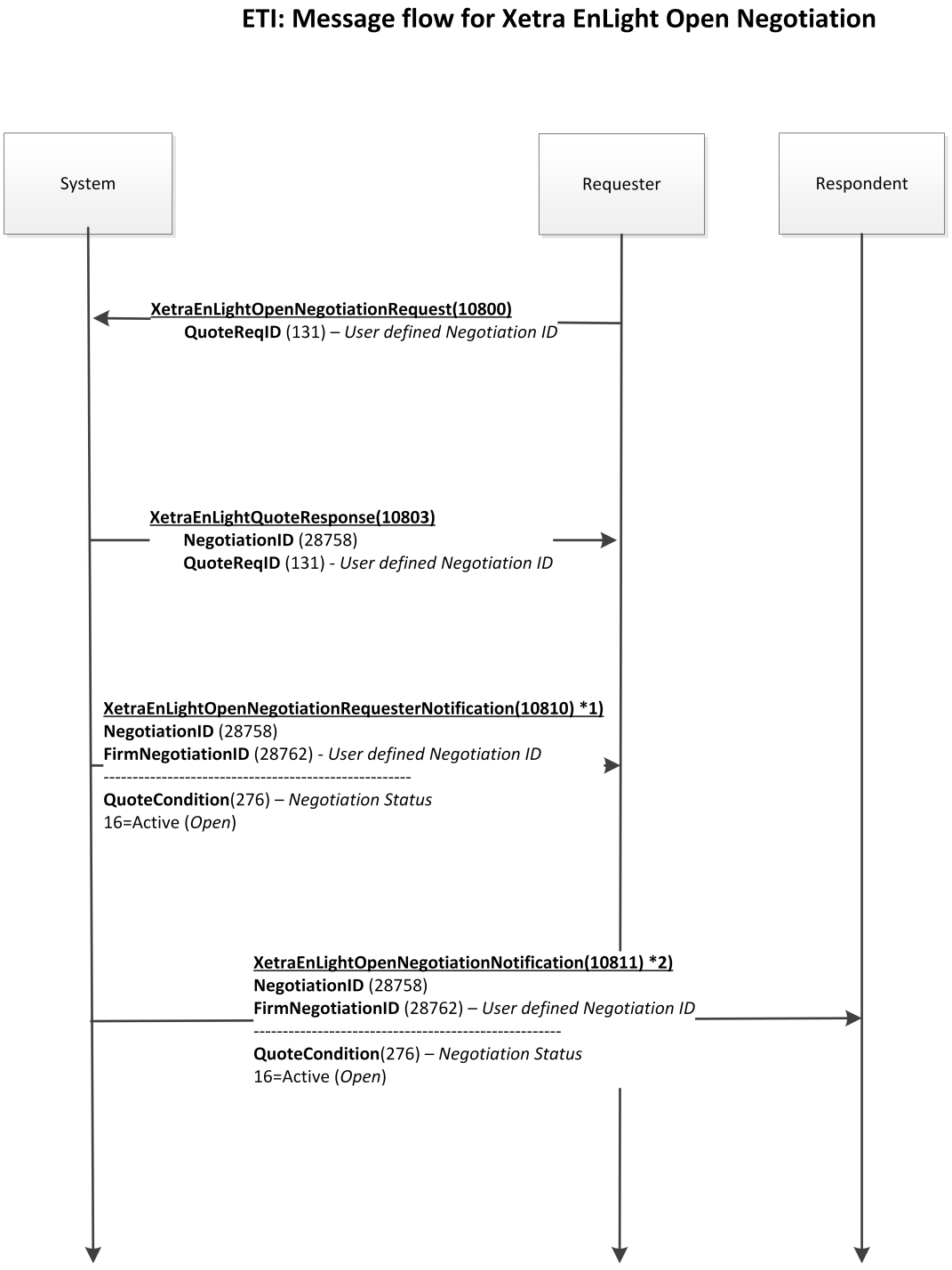
A.1 T7 Entry Service Message Flow



ETI: Message flow for ApproveTESTradeRequest

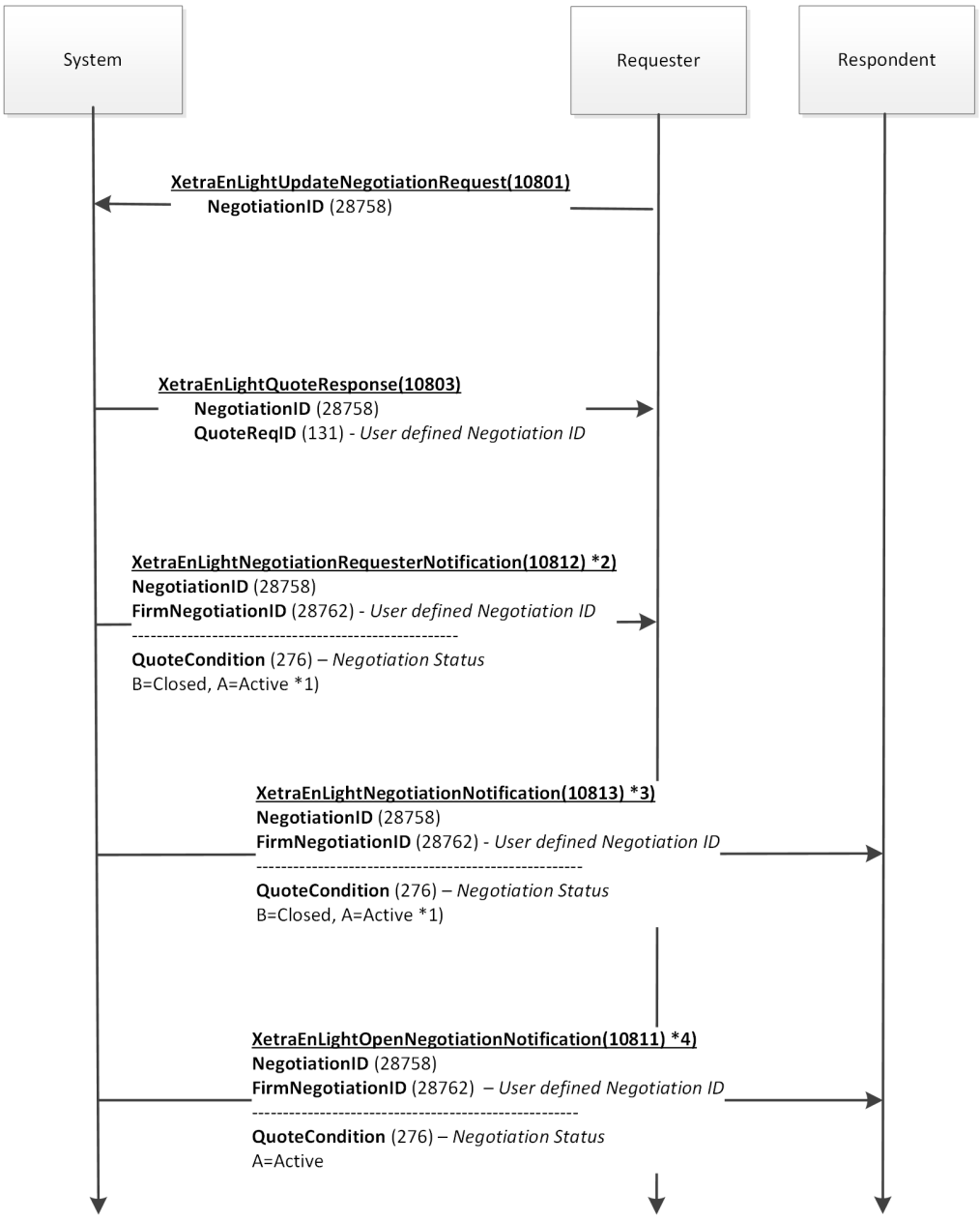


A.2 Xetra Enlight Message Flows



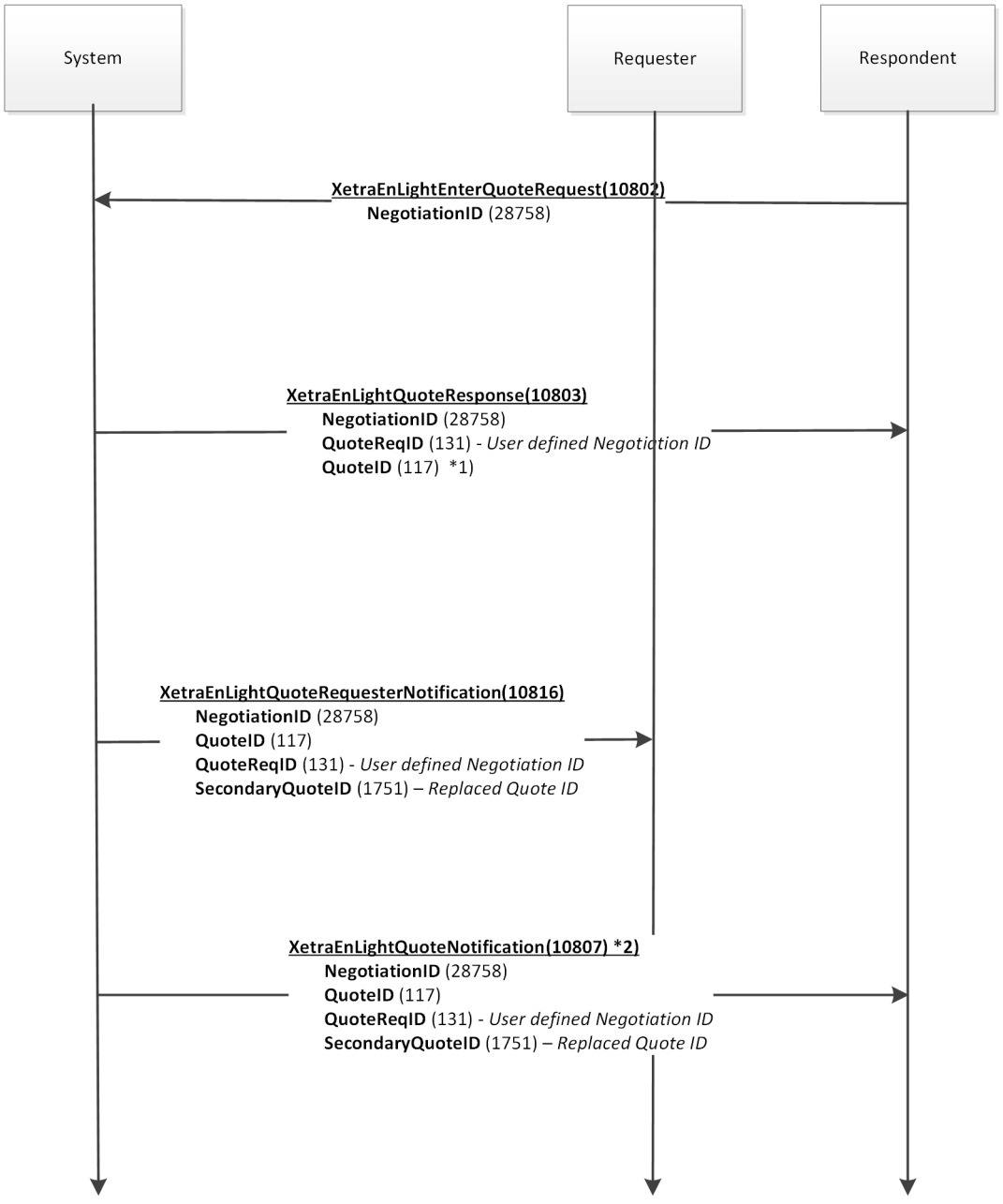
*1) to the business unit of the negotiation related requester
*2) to the business units of the addressed target parties

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

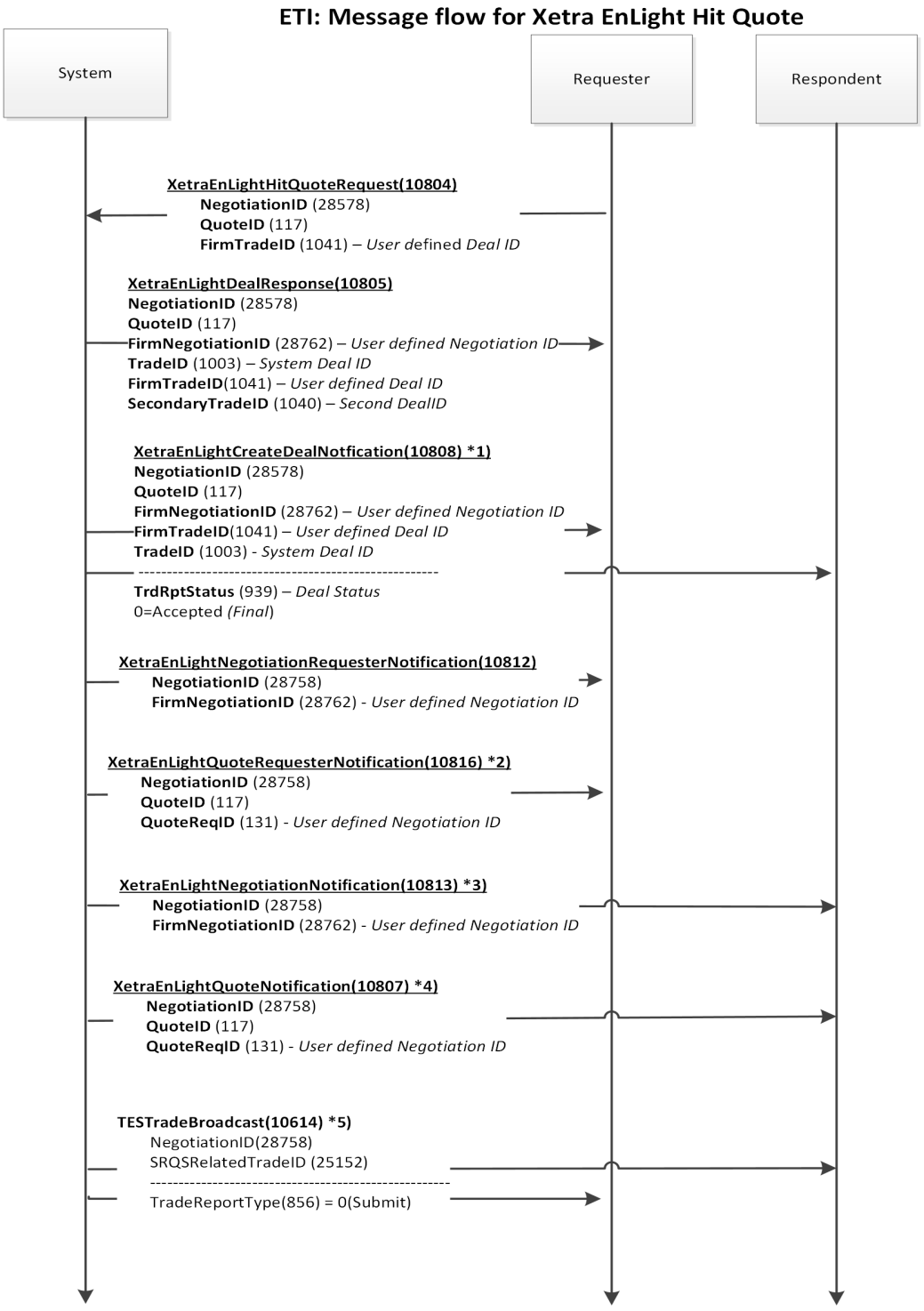


*1) Closed when set by the requester.
*2) to the business unit of the negotiation related requester
*3) to the business units of addressed target parties already involved in that negotiation (if publication requested)
*4) to the business units of newly addressed target parties – not in case of QuoteCancelType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

ETI: Message flow for Xetra EnLight Enter Quote

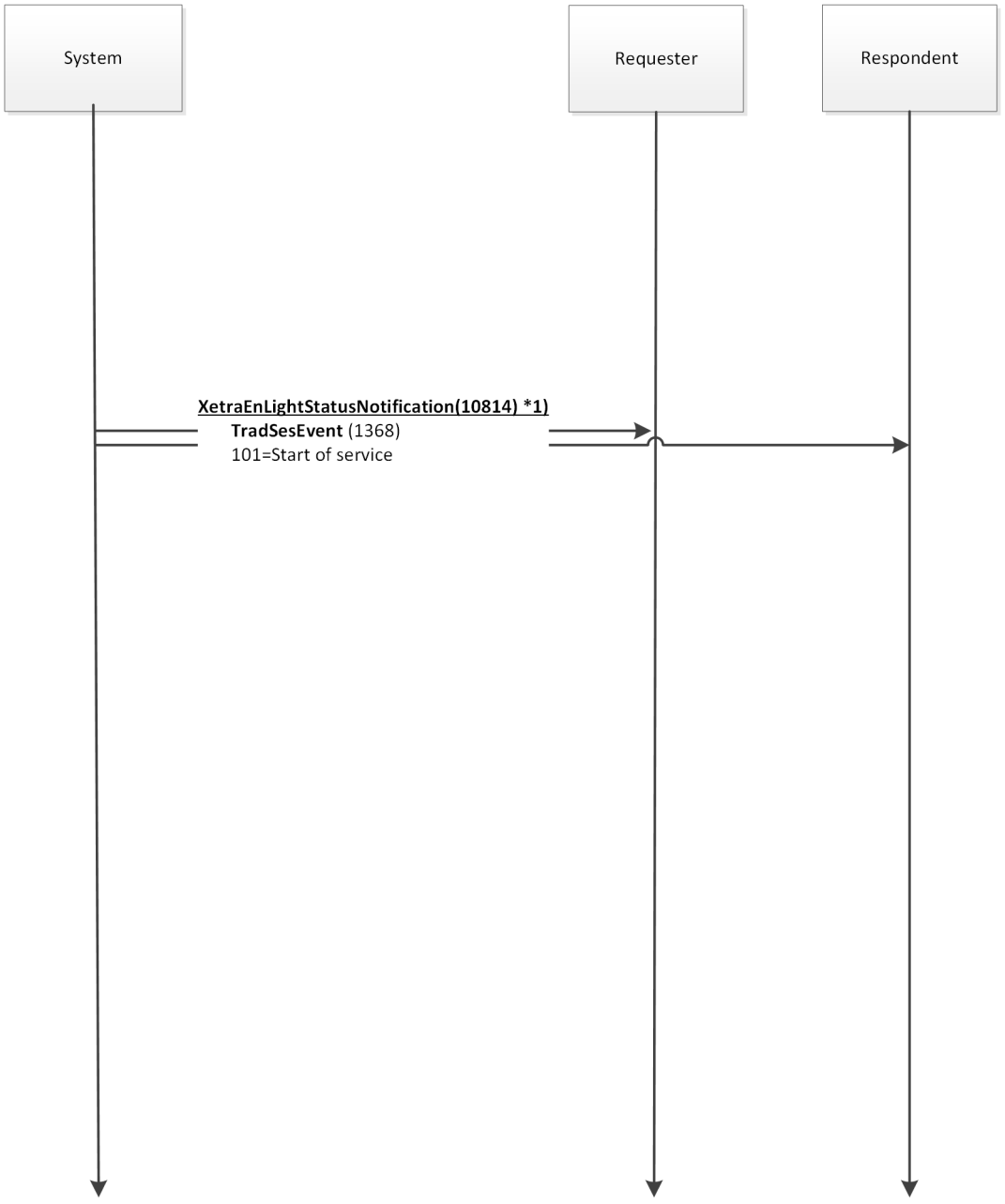


*1) any „overwritten" (updated) quote will result in a new QuoteID – not set in case of Quote delete
*2) to the business units of the quoting respondent



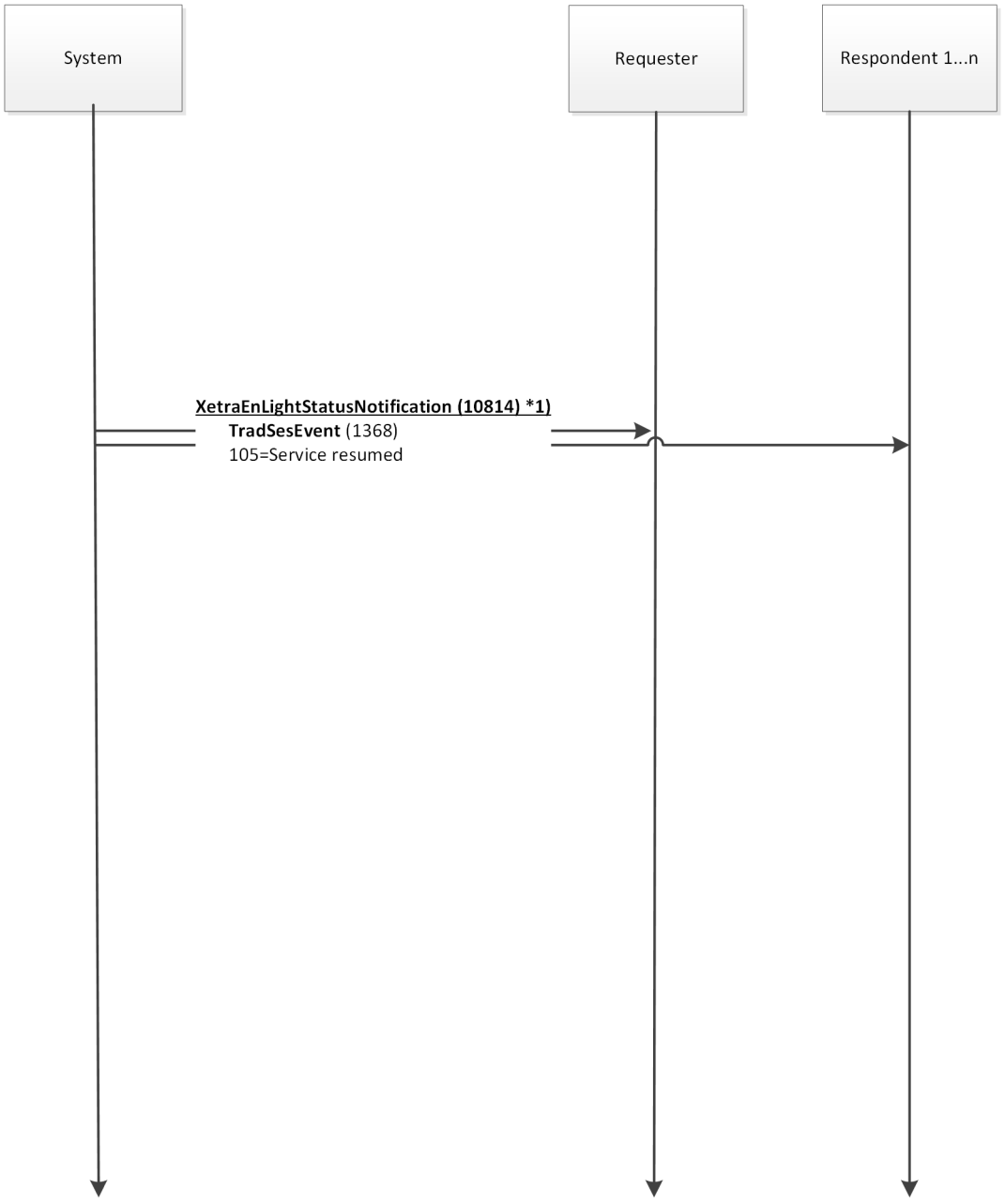
*1) to the business units of quote hitting requester and the quote owning respondent
*2) If there is more than one respondent in the negotiation event
*3) to all respondents
*4) if quote was not choosen by requester
*5) to requester and choosen respondent

ETI: Message flow for Xetra EnLight Start of Day



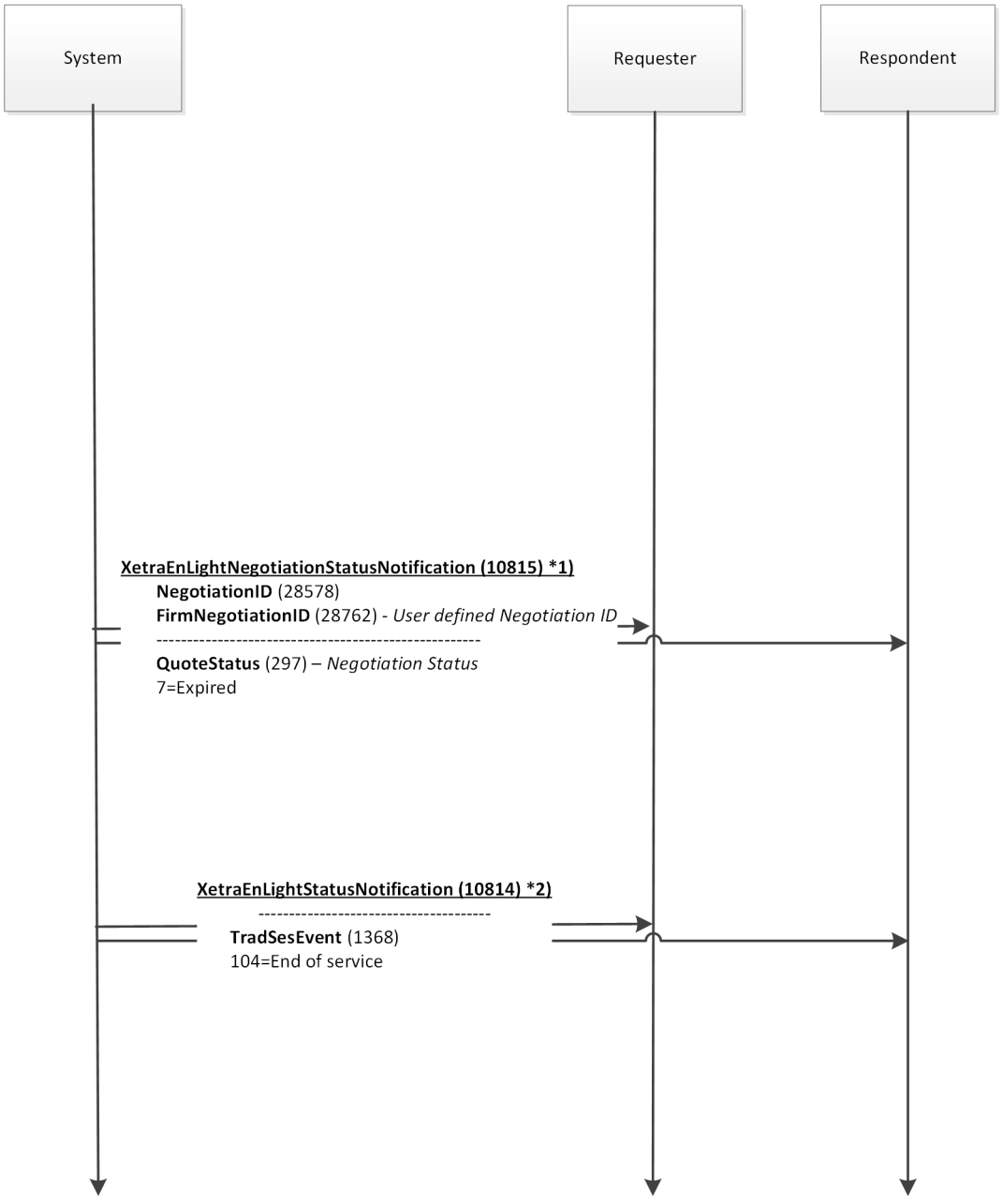
*1) to all known business units

ETI: Message flow for Xetra EnLight Restart



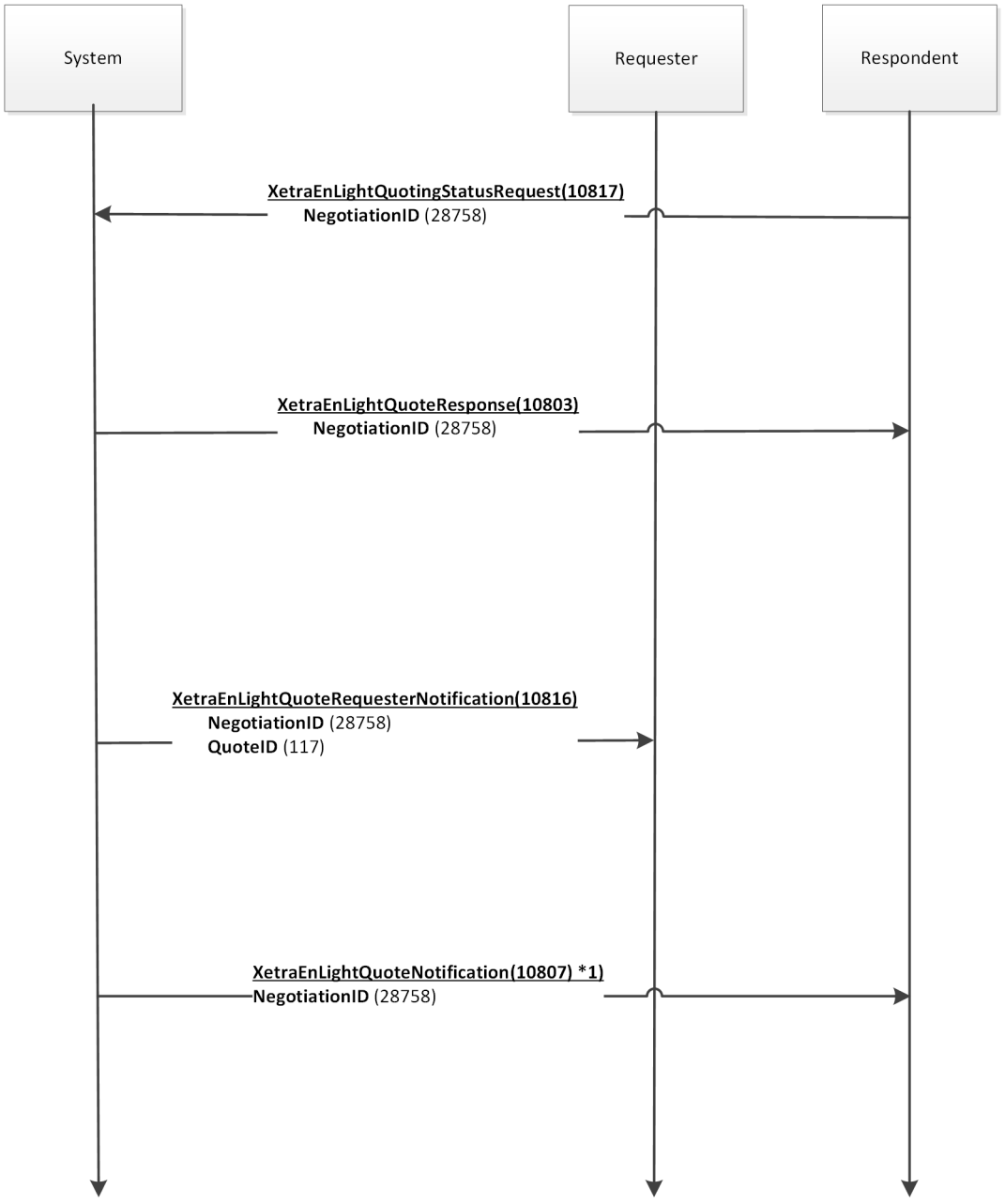
*1) to all known business units

ETI: Message flow for Xetra EnLight End of Day



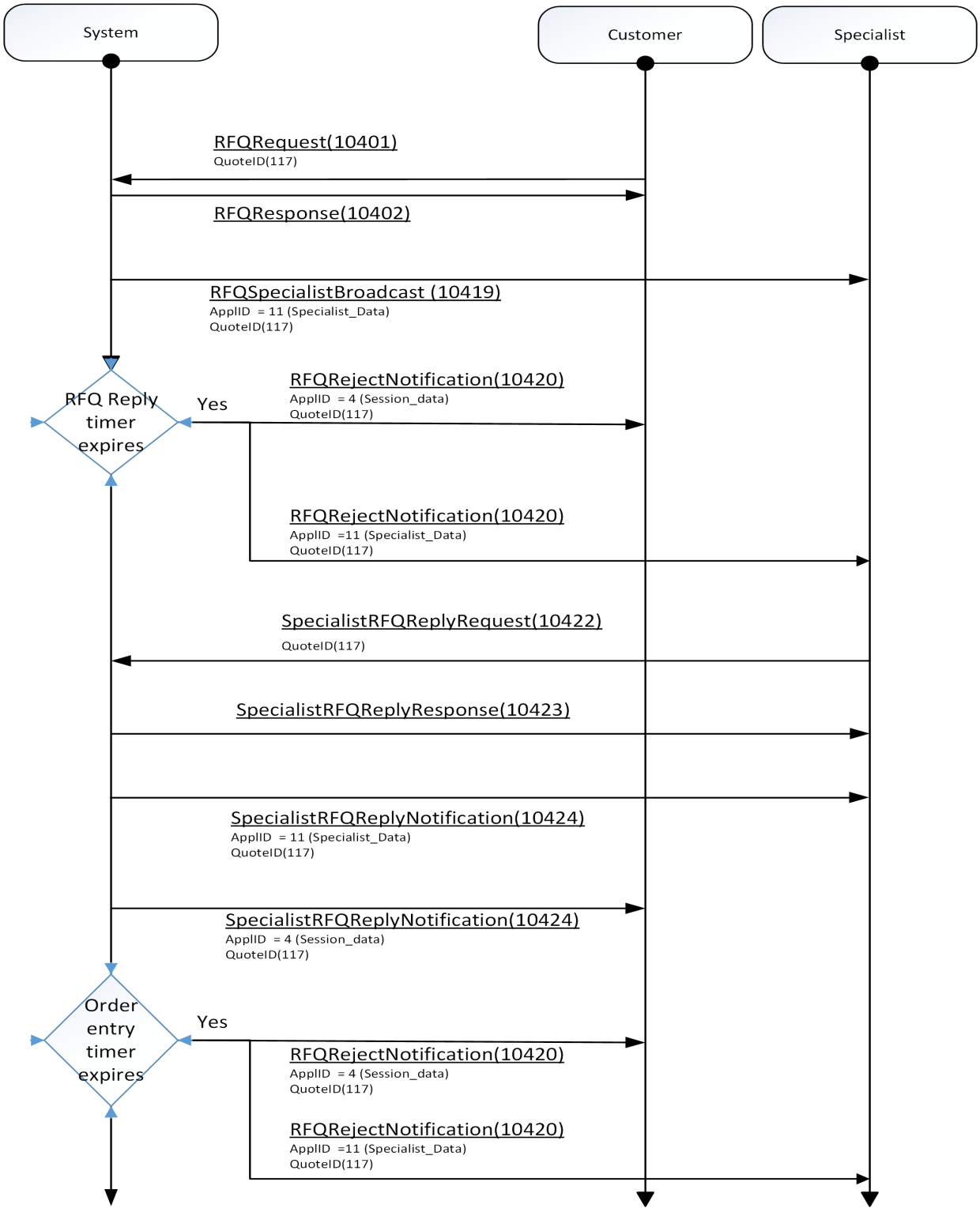
*1) for all open negotiations: to requester and all respondents
*2) to all known business units

ETI: Message flow for Xetra EnLight Enter Quoting Status

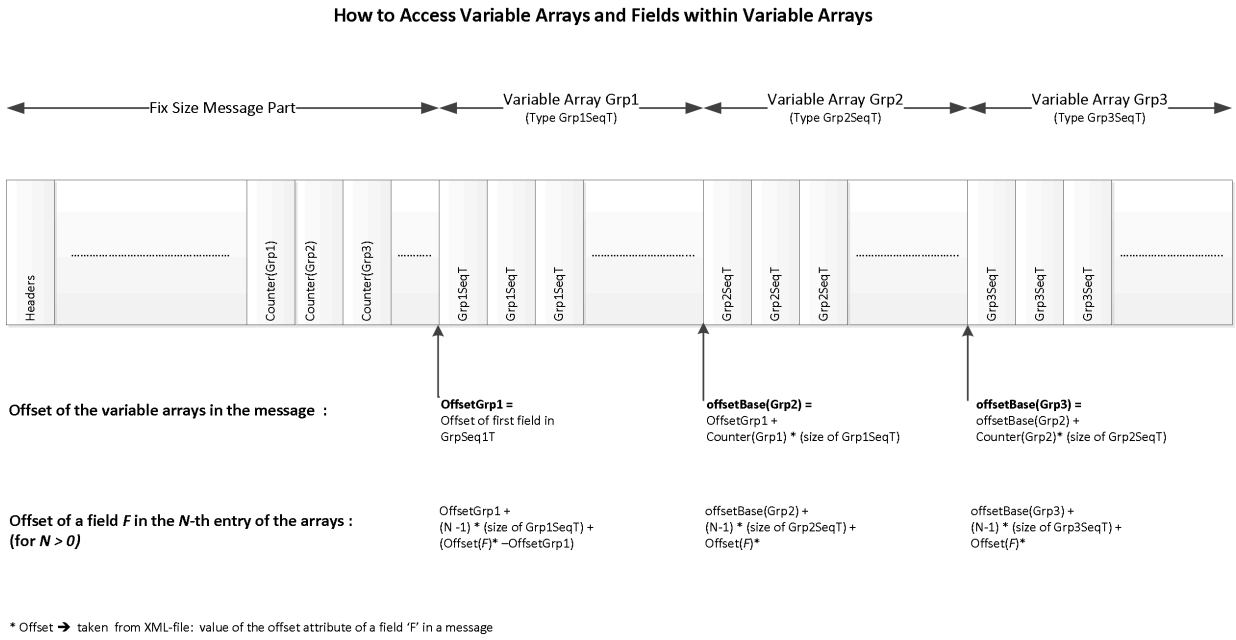


*1) to the business units of the submitting respondent

A.3 Quote Request Service (QRS) Message Flow



A.4 Variable Arrays



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

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 15.0 – Version 1 (ETI 15.0-C0001)

Changes to the T7 Release 14.1 – Version 2:

- changed valid value *Cash* to *C0001* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)
- added valid value *User_Group_Halt_Trading(124)* to field *MassActionReason* in message Order Mass Cancellation Notification (10122)
- added valid values *Instrument_Restricted_by_Provider(125), Risk_Monitoring_Session_Loss(126), Risk_Service_Unavailable(127), ORL_Level_3_Breach(128)* to field *MassActionReason* in message Order Mass Cancellation Notification (10122)
- added valid values *MidPoint_MBO(3), MidPoint_CRT(4), MidPoint_CRT_MBO(5)* to field *MidPointType* in messages Extended Deletion Report (10128), Replace Order Single or Multi Leg (10140), Replace Order Single or Multi Leg (short layout) (10141), New Order Single or Multi Leg (10138), New Order Single or Multi Leg (short layout) (10139), Extended Order Information (10117)
- changed usage of fields *PartyExecutingFirm, PartyExecutingTrader* in message Extended Deletion Report (10128)
- added fields *PartyIDSponsoredAccessUnit, PartySponsoredAccessUnit* in messages Trade Enrichment List Inquire Response (10041), Session List Inquire Response (10036), User List Inquire Response (10039)
- added field *RiskLimitPlatform* in messages Inquire Pre-Trade Risk Limits Request (10311), Pre-Trade Risk Limit Response (10313), Pre-Trade Risk Limits Definition Request (10312)
- added valid values *Sponsored_Access_Trading_session(4), Sponsored_Access_Back_Office_session(5)* to field *SessionSubMode* in message Session List Inquire Response (10036)
- removed fields *ApplUsageOrders, ApplUsageQuotes, OrderRoutingIndicator, FIXEngineName, FIXEngineVersion, FIXEngineVendor, ApplicationSystemName, ApplicationSystemVersion, ApplicationSystemVendor* in messages Session Logon (10000), Session Logon (Password encrypted) (19000)

- added valid value *Invalid_SMP_Instruction_ID(231)* to field *ExecRestatementReason* in message Extended Order Information (10117)

- added fields *TargetPartyIDExecutingUnit, OrderDeletionInstruction* in message Party Action Report (10042)

- added valid values *Gross_limit(1), Net_limit(2)* to field *RiskLimitType* in messages Pre-Trade Risk Limit Response (10313), Pre-Trade Risk Limits Definition Request (10312)

- added field *MarketwideAnalyticsAndRiskServiceStatus* in message Service Availability Market (10044)

- added valid values *Knocked_out(118), Knocked_out_revoked(119), Knocked_out_and_suspended(120)* to field *EventType* in message Specialist Specific Instrument Information (10319)

- added messages Inquire Overall Risk Limits Request (10900), Overall Risk Limits Definition Request (10901), Overall Risk Limits Definition Response (10903), Overall Risk Limits Report (10902), Risk Notification (10033), Trading Action Request (10904), Trading Action Response (10905)